



Securities Lending Report

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

Report as at 27/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	50%
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)	13,429,276,122
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 27/06/2025	
Currently on loan in USD (base currency)	3,865,570,971.68
Current percentage on loan (in % of the fund AuM)	28.78%
Collateral value (cash and securities) in USD (base currency)	4,723,616,726.93
Collateral value (cash and securities) in % of loan	122%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,202,774,280.85
12-month average on loan as a % of the fund AuM	25.08%
12-month maximum on loan in USD	3,731,024,899.70
12-month maximum on loan as a % of the fund AuM	30.05%
Gross Return for the fund over the last 12 months in (base currency fund)	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 27/06/2025									
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	714,835.45	836,930.33	0.02%	
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	97,690.01	114,375.60	0.00%	
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	236,668.06	277,091.28	0.01%	
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	96,969.27	113,531.75	0.00%	
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	237,921.10	278,558.35	0.01%	
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	925,055.10	1,083,055.77	0.02%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	1,246,463.65	1,459,361.34	0.03%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	66,751.29	78,152.50	0.00%	
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	934,470.52	1,094,079.36	0.02%	
AU000000AGL7	AGL ENERGY ODSH AGL ENERGY	COM	AU	AUD	AAA	20,389,750.46	13,352,214.29	0.28%	

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	6,076,490.78	3,979,185.88	0.08%
AU000000ASX7	ASX ODSH ASX	COM	AU	AUD	AAA	3,603,082.55	2,359,476.17	0.05%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	6,076,471.51	3,979,173.25	0.08%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	6,076,436.19	3,979,150.13	0.08%
AU000000FMG4	FORTESCUE ODSH FORTESCUE	COM	AU	AUD	AAA	6,076,491.14	3,979,186.11	0.08%
AU000000TLS2	TELSTRA GROUP ODSH TELSTRA GROUP	COM	AU	AUD	AAA	485,494.48	317,925.73	0.01%
AU3CB0240133	IADB 2.500 04/14/27 MTN IDB	BND	US	AUD	AAA	116,408.21	76,229.84	0.00%
AU3CB0299477	KFW 3.800 05/24/28 MTN KFW	GOV	DE	AUD	AAA	1,008.44	660.38	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	144,191.20	94,423.51	0.00%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	49,845.10	58,358.71	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	772.26	904.16	0.00%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	1,922.11	2,250.41	0.00%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	0.63	0.74	0.00%
BE0000345547	BEGV 0.800 06/22/28 BELGIUM	GOV	BE	EUR	AA3	176,095.58	206,172.95	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	14,304.27	16,747.45	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.70	1.99	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	205.32	240.39	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	53.96	63.17	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	27,163.68	31,803.27	0.00%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	17,864,170.07	17,864,170.07	0.38%
BMG0750C1082	AXALTA ODSH AXALTA	COM	US	USD	AAA	1,098,603.92	1,098,603.92	0.02%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	233.69	233.69	0.00%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,423,641.66	8,376,442.66	0.18%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,423,653.46	8,376,451.31	0.18%
CA02215R1073	ALTUS GRP ODSH ALTUS GRP	REI	CA	CAD	AAA	4,168,023.00	3,056,223.81	0.06%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,423,664.18	8,376,459.17	0.18%
CA05466C1095	AYA GOLD ODSH AYA GOLD	COM	CA	CAD	AAA	2,158,599.99	1,582,804.29	0.03%
CA05577W2004	BRP ODSH BRP	COM	CA	CAD	AAA	205,854.87	150,944.12	0.00%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	6,200,987.13	4,546,904.98	0.10%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	6,480,804.05	4,752,082.14	0.10%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	11,423,461.97	8,376,310.90	0.18%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	114.46	83.93	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	77,634.34	56,925.77	0.00%
CA135087C939	CAGV 2.750 12/01/64 CANADA	GOV	CA	CAD	AAA	157,289.74	115,333.49	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	863.60	633.24	0.00%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	7,904.19	5,795.78	0.00%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	132,574.41	97,210.85	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	6,928.74	5,080.53	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	4,469,532.66	3,277,307.29	0.07%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	4,469,746.20	3,277,463.86	0.07%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	13,410,264.35	9,833,143.73	0.21%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	4,494,020.53	3,295,263.14	0.07%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	17,645.77	12,938.85	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,057,676.31	775,546.47	0.02%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,775,456.06	1,301,862.08	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,581,133.92	1,159,374.39	0.02%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	4,469,260.19	3,277,107.49	0.07%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	266,692.14	195,553.35	0.00%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	4,469,058.11	3,276,959.32	0.07%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	6,201,205.39	4,547,065.02	0.10%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,423,614.50	8,376,422.74	0.18%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	11,275,249.99	8,267,633.72	0.18%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,423,666.57	8,376,460.92	0.18%
CA29446Y5020	EQUINOX GOLD ODSH EQUINOX GOLD	COM	CA	CAD	AAA	10,149,740.37	7,442,348.14	0.16%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,703,312.35	8,581,512.60	0.18%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	5,243,167.08	3,844,578.61	0.08%
CA4707481046	JAMIESON WELLNES ODSH JAMIESON WELLNES	COM	CA	CAD	AAA	7,095,999.98	5,203,177.65	0.11%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,423,629.08	8,376,433.43	0.18%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	1,438,127.93	1,438,127.93	0.03%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	11,423,658.39	8,376,454.92	0.18%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	8,681,077.04	6,365,443.37	0.13%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,423,597.14	8,376,410.01	0.18%
CA683234B984	ONTAR 4.650 06/02/41 MTN ONTARIO	BND	CA	CAD	AAA	16,945,311.78	12,425,235.02	0.26%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	274,501.61	201,279.69	0.00%
CA68333ZAR88	ONTAR 1.550 11/01/29 MTN ONTARIO	BND	CA	CAD	AAA	3,257,806.12	2,388,802.71	0.05%
CA68333ZBD83	ONTAR 4.100 03/04/33 MTN ONTARIO	BND	CA	CAD	AAA	1,032,872.01	757,358.59	0.02%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	18,790,134.47	13,777,960.53	0.29%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	18,789,405.65	13,777,426.12	0.29%
CA71584R1055	PET VALU HLDG ODSH PET VALU HLDG	COM	CA	CAD	AAA	851,113.67	624,083.38	0.01%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	4,215,375.67	3,090,945.39	0.07%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	6,201,195.78	4,547,057.97	0.10%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	2,743.27	2,011.52	0.00%
CA87241L1094	TFI INTL ODSH TFI INTL	COM	CA	CAD	AAA	11,423,665.43	8,376,460.09	0.18%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	3,732,093.74	2,736,576.49	0.06%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	279,627.75	205,038.45	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,423,663.99	8,376,459.03	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	279,582.05	205,004.94	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	576,710.82	422,876.11	0.01%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	6,226,359.80	4,565,509.61	0.10%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	4,539,911.61	3,328,913.00	0.07%
CA9628791027	WHEATON PRECIOUS ODSH WHEATON PRECIOUS	COM	CA	CAD	AAA	2,801,269.13	2,054,044.67	0.04%
CA98400H1029	XBIOTECH ODSH XBIOTECH	COM	US	USD	AAA	55.18	55.18	0.00%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		7,051,107.86	8,815,329.06	0.19%
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	2,343,660.37	2,343,660.37	0.05%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	AAA	22,266.26	22,266.26	0.00%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		7,704,841.21	9,632,629.66	0.20%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		490,242.51	62,452.13	0.00%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		221,314,342.33	28,193,295.58	0.60%
CNE100000502	ZIJIN MINING ODSH ZIJIN MINING	COM	CN	HKD		373,243.46	47,547.59	0.00%
CNE100000FN7	SINOPHARM ODSH SINOPHARM	COM	CN	HKD		13,056,406.62	1,663,259.27	0.04%
CNE100003F19	WUXI APPTec ODSH WUXI APPTec	COM	CN	HKD		752,894.94	95,911.50	0.00%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	AAA	1,186,087.16	1,388,672.47	0.03%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	85,687.20	100,322.70	0.00%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	303,478.55	355,313.10	0.01%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	462.99	542.07	0.00%
DE0001102523	DEGV 11/15/27 GERMANY	GOV	DE	EUR	AAA	2,799,687.91	3,277,878.42	0.07%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	234.86	274.97	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	88,542.70	103,665.91	0.00%
DE0001135275	DEGV 4.000 01/04/37 GERMANY	GOV	DE	EUR	AAA	113,328.25	132,684.86	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	654,476.80	766,262.34	0.02%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	243,693.00	285,316.10	0.01%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,274,551.07	1,492,246.13	0.03%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	75,950.31	88,922.72	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	5,573,745.93	6,525,749.34	0.14%
DE0006599905	MERCK ODSH MERCK	COM	DE	EUR	AAA	25,232.84	29,542.64	0.00%
DE0007100000	MERCEDES BENZ GR ODSH MERCEDES BENZ GR	COM	DE	EUR	AAA	177,354.49	207,646.88	0.00%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	11,302,818.00	13,233,354.73	0.28%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	10,104,048.00	11,829,833.18	0.25%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	1,960,259.20	2,295,074.14	0.05%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	1,033.03	1,209.47	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	3,681.05	4,309.78	0.00%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	679,952.44	796,089.25	0.02%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,104,134.39	11,829,934.32	0.25%
DE000NRW0L10	NORDR 1.375 01/15/20 NRW	BND	DE	EUR	AAA	1,196.58	1,400.95	0.00%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	5,250,367.94	6,147,137.95	0.13%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	5,216,739.47	6,107,765.69	0.13%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	5,231,038.27	6,124,506.75	0.13%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,108,754.49	9,493,740.82	0.20%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	29,377,592.26	4,610,043.34	0.10%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	26,098,963.28	4,095,548.43	0.09%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	11,835,847.04	1,857,326.07	0.04%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	28,778,726.82	4,516,067.10	0.10%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	31,103.19	4,880.83	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	28,778,726.56	4,516,067.06	0.10%
FI0009013403	KONE ODSH KONE	COM	FI	EUR	AA1	733,961.78	859,323.46	0.02%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	5,454.11	6,385.68	0.00%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	2,874,281.71	3,365,212.95	0.07%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	2,881,325.65	3,373,460.00	0.07%
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	AA1	2,061.59	2,413.72	0.00%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	2,872,039.06	3,362,587.25	0.07%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	13,715,990.61	16,058,700.51	0.34%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	8,202,230.42	9,603,182.56	0.20%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	90,733,269.59	106,230,635.80	2.25%
FR0000131906	RENAULT ODSH RENAULT	COM	FR	EUR	AA2	9,942,665.47	11,640,886.30	0.25%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	59,957.59	70,198.43	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	303,478.28	355,312.78	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,542,342.30	26,392,605.11	0.56%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,527.23	55,644.94	0.00%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	AA2	1.43	1.68	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	250.68	293.50	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,510,163.00	1,768,100.90	0.04%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	628.88	736.29	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,488.29	4,084.10	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	785,758.38	919,966.98	0.02%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	303,478.31	355,312.82	0.01%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	303,478.50	355,313.04	0.01%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	2,799,688.11	3,277,878.65	0.07%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	2,581,765.89	3,022,735.03	0.06%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	1,142,759.13	1,337,943.95	0.03%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	1,065,516.94	1,247,508.69	0.03%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	2,096,619.18	2,454,724.60	0.05%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	1,187,901.26	1,390,796.42	0.03%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	201,337.05	235,725.69	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	81.78	95.75	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,184,271.27	1,386,546.42	0.03%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	1,020,881.84	1,195,249.85	0.03%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	52.26	61.18	0.00%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	7,868,409.48	10,806,080.16	0.23%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	11,434.01	15,702.90	0.00%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	462,167.99	634,718.41	0.01%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	5,943,575.82	8,162,609.85	0.17%
GB00B1FH8J72	ORD 97 17/19P SEVERN TRENT PLC	CST	GB	GBP	AA3	1,120,867.84	1,539,343.85	0.03%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	1,102,499.99	1,514,118.36	0.03%
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	1,622,835.06	2,228,720.53	0.05%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	11,439,265.67	15,710,115.51	0.33%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	34,002.25	46,696.99	0.00%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	921,416.33	1,265,427.12	0.03%
GB00B39J2M42	ORD GBP5 UNITED UTILITIES	CST	GB	GBP	AA3	5,106,827.52	7,013,461.57	0.15%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	4,991.82	6,855.52	0.00%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	94.19	129.36	0.00%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	12,012,612.48	16,497,521.35	0.35%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	5,943,576.78	8,162,611.17	0.17%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	984.94	1,352.67	0.00%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,065,859.99	1,463,798.82	0.03%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	22,010,033.10	30,227,478.96	0.64%
GB00BD9MZZ71	UKTI 018 11/22/65 UK TREASURY	GIL	GB	GBP	AA3	0.76	1.04	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,608,188.88	7,702,006.20	0.16%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	5,943,577.26	8,162,611.83	0.17%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	6,764,188.97	9,289,598.92	0.20%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	5.91	8.12	0.00%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	1,374.91	1,888.23	0.00%
GB00BLPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	AA3	2,574,599.99	3,535,826.90	0.07%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	91,320.22	125,414.62	0.00%
GB00BM8Q5M07	JD SPORTS FASHION ORD GBP0.0005 JD SPORTS FASHION ORD GBP0.0005	CST	GB	GBP	AA3	1,286,062.57	1,766,214.03	0.04%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	11,251,162.90	15,451,784.57	0.33%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	653,666.43	897,712.79	0.02%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	608,007.39	835,006.95	0.02%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	42,371.66	58,191.12	0.00%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	4,545,531.20	6,242,605.27	0.13%
GB00BNGDN821	MELROSE INDS ODSH MELROSE INDS	CST	GB	GBP	AA3	196.61	270.01	0.00%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	462,167.99	634,718.41	0.01%
GB00BNNGP882	UKTI 01/8 03/22/51 UK Treasury	GIL	GB	GBP	AA3	1,574,999.89	2,163,026.10	0.05%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	928,357.44	1,274,959.69	0.03%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	500.36	687.17	0.00%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	21,669.85	29,760.29	0.00%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,574,999.18	2,163,025.12	0.05%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	462,167.52	634,717.76	0.01%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	1.00	1.37	0.00%
GB00BPSN BG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	1,491,422.16	2,048,244.62	0.04%
GB00BPSN BG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	160,859.70	220,916.67	0.00%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	4,195,593.97	5,762,018.98	0.12%
GB00BQC82B83	UKT 41/8 07/22/29 Corp UK Treasury	GIL	GB	GBP	AA3	181,687.64	249,520.72	0.01%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	16,253,683.35	22,321,996.03	0.47%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	15,938,684.40	21,889,392.22	0.46%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	12,202,255.25	16,757,967.25	0.35%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	11,560,449.66	15,876,543.54	0.34%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	1,574,999.84	2,163,026.03	0.05%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	1,574,999.09	2,163,025.00	0.05%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	91,019.22	125,001.25	0.00%
GG00BMG42V42	SGHC ODSH SGHC	COM	US	USD	AAA	117,984.61	117,984.61	0.00%
HK0285041858	BYD ELECTRONIC ODSH BYD ELECTRONIC	COM	HK	HKD		127,001,389.97	16,178,742.37	0.34%
HK0669013440	TTI ODSH TTI	COM	HK	HKD		979,445.99	124,771.90	0.00%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	122.32	122.32	0.00%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	18,808.03	18,808.03	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,231,265.83	2,231,265.83	0.05%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	457,855.77	457,855.77	0.01%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	2,056,907.32	2,056,907.32	0.04%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	556,437.88	556,437.88	0.01%
IE00BLS09M33	PENTAIR ODSH PENTAIR	COM	US	USD	AAA	425,137.30	425,137.30	0.01%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	2,237,625.36	2,237,625.36	0.05%
IE00BY7QL619	JOHNSON CNTRLs ODSH JOHNSON CNTRLs	COM	US	USD	AAA	553,363.26	553,363.26	0.01%
IE00BY7QL619	JOHNSON CNTRLs ODSH JOHNSON CNTRLs	COM	US	USD	AAA	704,999.80	704,999.80	0.01%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		139,110.00	162,870.18	0.00%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		475.24	556.41	0.00%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		107,442.19	125,793.46	0.00%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		216,377.69	253,335.30	0.01%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		16.12	18.87	0.00%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		362,872.39	424,851.49	0.01%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		20,405,621.78	23,890,929.81	0.51%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		1,487.29	1,741.33	0.00%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		434,754.25	509,010.86	0.01%
JE00BJ1F3079	AMCR ODSH AMCR	COM	US	USD	AAA	101.30	101.30	0.00%
JE00BQBC8469	MAC COPPER ODSH MAC COPPER	COM	US	USD	AAA	201,220.12	201,220.12	0.00%
JE00BS44BN30	BIRKENSTOCK HLDG ODSH BIRKENSTOCK HLDG	COM	US	USD	AAA	67.66	67.66	0.00%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	32,636,452.33	32,636,452.33	0.69%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	2,798,068,865.45	19,376,537.94	0.41%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,453,976,940.93	10,068,744.09	0.21%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	129,897,508.95	899,536.12	0.02%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	510,416,743.53	3,534,619.72	0.07%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,662,930,699.11	11,515,742.22	0.24%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,552,590,853.99	17,676,610.51	0.37%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	693,453,187.87	4,802,141.28	0.10%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	2,067,205,923.82	14,315,335.30	0.30%
JP1051531N75	JPGV 0.005 06/20/27 JAPAN	GOV	JP	JPY	A1	124,799,665.88	864,233.72	0.02%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	518,725,150.55	3,592,155.18	0.08%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	162,915,304.94	1,128,183.31	0.02%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	5,872,248,191.96	40,665,132.04	0.86%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	518,614,693.04	3,591,390.26	0.08%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	2,881,518,835.50	19,954,426.33	0.42%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	50,023.88	346.41	0.00%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	518,480,629.67	3,590,461.88	0.08%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	2,067,168,947.32	14,315,079.24	0.30%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	5,871,896,481.85	40,662,696.46	0.86%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	102,915,761.68	712,688.38	0.02%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	14,343,357.05	99,327.29	0.00%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	5,872,232,578.33	40,665,023.91	0.86%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,158,238,592.53	8,020,765.43	0.17%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	939,992,537.01	6,509,418.43	0.14%
JP1103691P11	JPGV 0.500 12/20/32 JAPAN	GOV	JP	JPY	A1	1,045,981,812.59	7,243,390.80	0.15%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	1,583,731,870.71	10,967,292.85	0.23%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	5,548,743,462.62	38,424,872.07	0.81%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	171,109,520.11	1,184,927.99	0.03%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	518,055,789.58	3,587,519.87	0.08%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	319,078,059.86	2,209,605.42	0.05%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	103,983,419.78	720,081.88	0.02%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	80,001,600.28	554,008.54	0.01%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	566,182,436.54	3,920,795.37	0.08%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	349,375,194.37	2,419,412.11	0.05%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	279,811,445.10	1,937,685.36	0.04%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	255,704,569.86	1,770,746.02	0.04%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	741,661,742.40	5,135,983.99	0.11%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	147,436.00	1,020.99	0.00%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	745,035,798.22	5,159,349.22	0.11%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,042,096,895.12	14,141,456.08	0.30%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	20,353,063.10	140,944.31	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	141,616,789.65	980,691.77	0.02%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	81,106,351.89	561,658.91	0.01%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	279,763,023.63	1,937,350.04	0.04%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	116,086,790.05	803,897.33	0.02%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	118,101,699.10	817,850.51	0.02%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	1,933,764,699.47	13,391,259.07	0.28%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	319,109,154.24	2,209,820.75	0.05%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	319,063,043.18	2,209,501.43	0.05%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	319,089,736.86	2,209,686.28	0.05%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	258,114,021.86	1,787,431.40	0.04%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	319,112,499.87	2,209,843.92	0.05%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	319,066,767.60	2,209,527.22	0.05%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	95,359,426.38	660,361.00	0.01%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	3,933,847.75	27,241.77	0.00%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	7,320,873,263.51	50,696,814.60	1.07%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	509,767,607.09	3,530,124.47	0.07%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	1,756,422,795.23	12,163,172.02	0.26%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	525,676,564.54	3,640,293.50	0.08%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	248,234,717.34	1,719,017.53	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	2,694,971,001.68	18,662,588.51	0.40%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	519,574,660.17	3,598,038.00	0.08%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	518,790,565.94	3,592,608.18	0.08%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	2,651,154,077.69	18,359,157.70	0.39%
JP3164720009	RENASAS ODSH RENASAS	COM	JP	JPY	A1	176,499.59	1,222.25	0.00%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	572,613,999.97	3,965,333.75	0.08%
JP3300200007	KONAMI GROUP ODSH KONAMI GROUP	COM	JP	JPY	A1	399,079,999.27	2,763,616.31	0.06%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	574,178,398.56	3,976,167.16	0.08%
JP3381000003	NIPPON STEEL ODSH NIPPON STEEL	COM	JP	JPY	A1	4,596,205,199.75	31,828,574.88	0.67%
JP3386380004	J.FRONT RETAIL ODSH J.FRONT RETAIL	COM	JP	JPY	A1	30,217,499.67	209,255.22	0.00%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	1,508,570,848.66	10,446,805.17	0.22%
JP3546800008	TERUMO ODSH TERUMO	COM	JP	JPY	A1	1,446,075,749.42	10,014,028.59	0.21%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	100,473,749.73	695,777.52	0.01%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	235,439,998.51	1,630,414.50	0.03%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	99,311,099.01	687,726.20	0.01%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	380,865,286.65	2,637,480.00	0.06%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	1,512,475,847.00	10,473,847.16	0.22%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	570,371,998.28	3,949,807.95	0.08%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	106,693,199.51	738,847.01	0.02%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	574,838,870.89	3,980,740.91	0.08%
JP3932000007	YASKAWA ELECTRIC ODSH YASKAWA ELECTRIC	COM	JP	JPY	A1	393,771,299.89	2,726,853.73	0.06%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		280,493,369.05	35,732,128.25	0.76%
KYG070341048	BAIDU ODSH BAIDU	COM	HK	HKD		274,259,682.42	34,938,017.17	0.74%
KYG210961051	CHINA MENGNIU ODSH CHINA MENGNIU	COM	HK	HKD		210,623,340.88	26,831,365.94	0.57%
KYG211461085	CTF GROUP ODSH CTF GROUP	COM	HK	HKD		52,976,771.94	6,748,725.70	0.14%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	10,084,368.49	10,084,368.49	0.21%
KYG532631028	KUAISHOU TECH ODSH KUAISHOU TECH	COM	HK	HKD		263,769,231.56	33,601,635.72	0.71%
KYG5496K1242	LI NING ODSH LI NING	COM	HK	HKD		168,440,544.69	21,457,687.81	0.45%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		280,493,392.33	35,732,131.21	0.76%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		60,598,012.52	7,719,597.66	0.16%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	1,302,375.23	1,302,375.23	0.03%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	1,411,020.81	1,411,020.81	0.03%
KYG7800X1079	SANDS CHINA ODSH SANDS CHINA	COM	HK	HKD		12,062,303.91	1,536,620.25	0.03%
KYG8087W1015	SHENZHOU INTL ODSH SHENZHOU INTL	COM	HK	HKD		131,043,329.92	16,693,646.22	0.35%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		280,493,422.19	35,732,135.02	0.76%
KYG8586D1097	SUNNY OPTICAL ODSH SUNNY OPTICAL	COM	HK	HKD		143,098,316.24	18,229,334.28	0.39%
KYG872641009	TECNOGLASS ODSH TECNOGLASS	COM	US	USD	AAA	583,566.81	583,566.81	0.01%
KYG8807B1068	THERAVANCE ODSH THERAVANCE	COM	US	USD	AAA	1,221,942.36	1,221,942.36	0.03%
KYG9593A1040	WHARF REAL EST ODSH WHARF REAL EST	COM	HK	HKD		28,365,599.96	3,613,501.66	0.08%
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		221,678,373.40	28,239,669.60	0.60%
KYG970081173	WUXI BIO CAY ODSH WUXI BIO CAY	COM	HK	HKD		27,028,704.92	3,443,194.23	0.07%
KYG9829N1025	XYS ODSH XYs	COM	HK	HKD		24,158,110.41	3,077,508.40	0.07%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		280,493,463.59	35,732,140.29	0.76%
KYG9894K1085	ZHONGSHENG GROUP ODSH ZHONGSHENG GROUP	COM	HK	HKD		49,956,663.61	6,363,993.26	0.13%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	3,199,643.18	3,199,643.18	0.07%
MHY7542C1306	SCORPIO TANKERS ODSH SCORPIO TANKERS	COM	US	USD	AAA	10,340.34	10,340.34	0.00%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	37,934,805.29	44,414,121.78	0.94%
NL0000334118	ASM INTL ODSH ASM INTL	COM	NL	EUR	AAA	37,310,220.23	43,682,856.74	0.92%
NL0009538784	NXP SEMICONDTRS ODSH NXP SEMICONDTRS	COM	US	USD	AAA	27,825,851.14	27,825,851.14	0.59%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	1,092,429.27	1,279,017.68	0.03%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	37,767,837.71	44,218,635.91	0.94%
NL0013056914	ELASTIC ODSH ELASTIC	COM	US	USD	AAA	113.45	113.45	0.00%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	16.96	19.86	0.00%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	USD		4,288,788.27	4,288,788.27	0.09%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	60,698.28	71,065.63	0.00%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	13,379.30	15,664.50	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	0.45	0.52	0.00%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	140,187.78	140,187.78	0.00%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	7,595,663.94	7,595,663.94	0.16%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	10,974,503.13	10,974,503.13	0.23%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	57,656,032.82	57,656,032.82	1.22%
SE0000108656	ERICSSON ODSH ERICSSON	COM	SE	SEK	AAA	2,229.28	234.87	0.00%
SE0009554454	SAMHALL NORDEN ODSH SAMHALL NORDEN	COM	SE	SEK	AAA	6,336.28	667.57	0.00%
SE0012673267	EVOLUTION AB ODSH EVOLUTION AB	COM	SE	SEK	AAA	3,629.00	382.34	0.00%
SE0017486897	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	50,816.42	5,353.87	0.00%
SG9999014716	WAVE LIFE ODSH WAVE LIFE	COM	US	USD	AAA	9.65	9.65	0.00%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	12,140,940.46	12,140,940.46	0.26%
US00737L1035	ADTALEM GLO EDU ODSH ADTALEM GLO EDU	COM	US	USD	AAA	15,497.16	15,497.16	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	34,612,943.02	34,612,943.02	0.73%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	42,563,957.77	42,563,957.77	0.90%
US0144421072	ALECTOR ODSH ALECTOR	COM	US	USD	AAA	426,641.48	426,641.48	0.01%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	54.22	54.22	0.00%
US0188021085	ALLIANT ENERGY ODSH ALLIANT ENERGY	COM	US	USD	AAA	23,394,729.18	23,394,729.18	0.50%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	5,535,002.84	5,535,002.84	0.12%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,976,429.69	6,976,429.69	0.15%
US02209S1033	ALTRIA GROUP ODSH ALTRIA GROUP	COM	US	USD	AAA	846,228.04	846,228.04	0.02%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	57,770,944.67	57,770,944.67	1.22%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	9,603,033.59	9,603,033.59	0.20%
US0304201033	AMERICAN WATER ODSH AMERICAN WATER	COM	US	USD	AAA	651,469.64	651,469.64	0.01%
US03076K1088	AMERIS ODSH AMERIS	COM	US	USD	AAA	4,093.68	4,093.68	0.00%
US0311001004	AMETEK ODSH AMETEK	COM	US	USD	AAA	6,500,370.49	6,500,370.49	0.14%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	13,179,000.10	13,179,000.10	0.28%
US03213A1043	AMPLITUDE ODSH AMPLITUDE	COM	US	USD	AAA	784,929.24	784,929.24	0.02%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	110,618,086.72	110,618,086.72	2.34%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	6,973,959.19	6,973,959.19	0.15%
US0441861046	ASHLAND ODSH ASHLAND	COM	US	USD	AAA	2,648,833.86	2,648,833.86	0.06%
US045167GE77	ADB 4.875 05/21/26 MTN ADB	BND	PH	USD		3,004,291.38	3,004,291.38	0.06%
US04621X1081	ASSURANT ODSH ASSURANT	COM	US	USD	AAA	196.20	196.20	0.00%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	303.66	303.66	0.00%
US05329W1027	AUTONATION ODSH AUTONATION	COM	US	USD	AAA	1,162,852.51	1,162,852.51	0.02%
US05368V1061	AVIENT ODSH AVIENT	COM	US	USD	AAA	901,520.64	901,520.64	0.02%
US05990K1060	BANC OF CA ODSH BANC OF CA	COM	US	USD	AAA	259,209.65	259,209.65	0.01%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	68,324,599.50	68,324,599.50	1.45%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	25,097,762.89	25,097,762.89	0.53%
US06211J1007	BANK FRST ODSH BANK FRST	COM	US	USD	AAA	241,112.88	241,112.88	0.01%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	19,135,685.11	19,135,685.11	0.41%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US06652N1072	BANK7 ODSH BANK7	COM	US	USD	AAA	958,046.76	958,046.76	0.02%
US06654A1034	BANKWELL FIN ODSH BANKWELL FIN	COM	US	USD	AAA	27,648.28	27,648.28	0.00%
US0668491006	BAR HARBOR ODSH BAR HARBOR	COM	US	USD	AAA	171,292.56	171,292.56	0.00%
US07272M1071	BAYCOM ODSH BAYCOM	COM	US	USD	AAA	907,406.84	907,406.84	0.02%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	20,454,705.17	20,454,705.17	0.43%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	615,139.55	615,139.55	0.01%
US1086211034	BRIDGEWATER BAN ODSH BRIDGEWATER BAN	COM	US	USD	AAA	63,524.07	63,524.07	0.00%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	46.64	46.64	0.00%
US11133T1034	BROADRIDGE ODSH BROADRIDGE	COM	US	USD	AAA	10,830,447.41	10,830,447.41	0.23%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	12,958,974.22	12,958,974.22	0.27%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	21,562,885.62	21,562,885.62	0.46%
US11373M1071	BROOKLINE BANC RP ODSH BROOKLINE BANC RP	COM	US	USD	AAA	2,020,669.73	2,020,669.73	0.04%
US1143401024	AZENTA ODSH AZENTA	COM	US	USD	AAA	936,732.63	936,732.63	0.02%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	3,141,556.25	3,141,556.25	0.07%
US1261281075	CNB FINANL ODSH CNB FINANL	COM	US	USD	AAA	1,642,315.21	1,642,315.21	0.03%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	936,038.57	936,038.57	0.02%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	12,936,992.27	12,936,992.27	0.27%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	32.64	32.64	0.00%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	7,740,703.99	7,740,703.99	0.16%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	13,641,195.54	13,641,195.54	0.29%
US1282461052	CALAVO GROWERS ODSH CALAVO GROWERS	COM	US	USD	AAA	109.43	109.43	0.00%
US1396741050	CAPITAL CITY BK ODSH CAPITAL CITY BK	COM	US	USD	AAA	346,821.24	346,821.24	0.01%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	36,004,888.42	36,004,888.42	0.76%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	5,795,410.87	5,795,410.87	0.12%
US1508701034	CELANESE US DE ODSH CELANESE US DE	COM	US	USD	AAA	113.36	113.36	0.00%
US1547604090	CENTRAL PAC FIN ODSH CENTRAL PAC FIN	COM	US	USD	AAA	4,225,248.06	4,225,248.06	0.09%
US15872M1045	CHAMPIONX ODSH CHAMPIONX	COM	US	USD	AAA	136.57	136.57	0.00%
US1640241014	CHEMUNG FINL ODSH CHEMUNG FINL	COM	US	USD	AAA	625,216.93	625,216.93	0.01%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	13,192,341.39	13,192,341.39	0.28%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	2,231,565.12	2,231,565.12	0.05%
US1788671071	CIVISTA ODSH CIVISTA	COM	US	USD	AAA	161,743.70	161,743.70	0.00%
US1851231068	CLEARWATER ANALY ODSH CLEARWATER ANALY	COM	US	USD	AAA	61.47	61.47	0.00%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	551,682.99	551,682.99	0.01%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	175,481.21	175,481.21	0.00%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	11,563,803.44	11,563,803.44	0.24%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	160,263.57	160,263.57	0.00%
US19247A1007	COH & STEERS ODSH COH & STEERS	COM	US	USD	AAA	23,321.96	23,321.96	0.00%
US2041491083	COMMUNITY TRUST ODSH COMMUNITY TRUST	COM	US	USD	AAA	3,818,059.07	3,818,059.07	0.08%
US20451Q1040	COMPASS DIVER ODSH COMPASS DIVER	COM	US	USD	AAA	903,562.67	903,562.67	0.02%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US20464U1007	COMPASS ODSH COMPASS	COM	US	USD	AAA	52.00	52.00	0.00%
US2067871036	CONDUENT ODSH CONDUENT	COM	US	USD	AAA	1,455.56	1,455.56	0.00%
US2105021008	CPS ODSH CPS	COM	US	USD	AAA	165,830.36	165,830.36	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	21,722,260.09	21,722,260.09	0.46%
US2220702037	COTY ODSH COTY	COM	US	USD	AAA	25.27	25.27	0.00%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	688,051.52	688,051.52	0.01%
US2315611010	CURTISS-WRIGHT ODSH CURTISS-WRIGHT	COM	US	USD	AAA	9,602,996.91	9,602,996.91	0.20%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	AAA	85,564.51	85,564.51	0.00%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	25,594,935.99	25,594,935.99	0.54%
US2435371073	DECKERS OUTDOOR ODSH DECKERS OUTDOOR	COM	US	USD	AAA	4,421,444.09	4,421,444.09	0.09%
US24906P1093	DENTSPLY SIRONA ODSH DENTSPLY SIRONA	COM	US	USD	AAA	25,779,932.91	25,779,932.91	0.55%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	425,143.67	425,143.67	0.01%
US26884L1098	EQT CORP ODSH EQT CORP	COM	US	USD	AAA	2,791,117.57	2,791,117.57	0.06%
US2689481065	EAGLE BANCORP ODSH EAGLE BANCORP	COM	US	USD	AAA	125,599.34	125,599.34	0.00%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	3,545,567.74	3,545,567.74	0.08%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	903,884.04	903,884.04	0.02%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	1,023,448.99	1,023,448.99	0.02%
US2944291051	EQUIFAX ODSH EQUIFAX	COM	US	USD	AAA	1,757,544.66	1,757,544.66	0.04%
US29667D1046	ESSA BANCORP ODSH ESSA BANCORP	COM	US	USD	AAA	362,344.83	362,344.83	0.01%
US29788T1034	E2OPEN PARENT ODSH E2OPEN PARENT	COM	US	USD	AAA	4,569.00	4,569.00	0.00%
US30034T1034	EVERI HOLDINGS ODSH EVERI HOLDINGS	COM	US	USD	AAA	846,837.63	846,837.63	0.02%
US30041T1043	EVERSPIN TECH ODSH EVERSPIN TECH	COM	US	USD	AAA	26,923.17	26,923.17	0.00%
US30063P1057	EXACT SCI ODSH EXACT SCI	COM	US	USD	AAA	1,305,875.85	1,305,875.85	0.03%
US30161Q1040	EXELIXIS ODSH EXELIXIS	COM	US	USD	AAA	50,833.60	50,833.60	0.00%
US31189P1021	FATE ODSH FATE	COM	US	USD	AAA	576,714.57	576,714.57	0.01%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	3,856,026.44	3,856,026.44	0.08%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 01/07/2054	MIS	US	USD	AAA	3,856,026.18	3,856,026.18	0.08%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 01/08/2054	MIS	US	USD	AAA	1,883,647.44	1,883,647.44	0.04%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	2,620,199.61	2,620,199.61	0.06%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	31,189,494.15	31,189,494.15	0.66%
US31609R1005	FIDELITY D&D BAN ODSH FIDELITY D&D BAN	COM	US	USD	AAA	128,340.94	128,340.94	0.00%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	47,941,379.22	47,941,379.22	1.01%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	481,483.59	481,483.59	0.01%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	170,291.90	170,291.90	0.00%
US3193832041	FIRST BUSEY ODSH FIRST BUSEY	COM	US	USD	AAA	8,233.95	8,233.95	0.00%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	3,757,788.08	3,757,788.08	0.08%
US3205571017	FIRST INTERNET ODSH FIRST INTERNET	COM	US	USD	AAA	158,882.52	158,882.52	0.00%
US32055Y2019	FIRST INTERSTATE ODSH FIRST INTERSTATE	COM	US	USD	AAA	6,098,523.72	6,098,523.72	0.13%
US3369011032	1ST SOURCE ODSH 1ST SOURCE	COM	US	USD	AAA	2,646,475.44	2,646,475.44	0.06%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	235.34	235.34	0.00%
US33830T1034	FIVE STAR BANC ODSH FIVE STAR BANC	COM	US	USD	AAA	875,417.18	875,417.18	0.02%
US34354P1057	FLOWSERVE ODSH FLOWSERVE	COM	US	USD	AAA	144,636.28	144,636.28	0.00%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	1,536,929.17	1,536,929.17	0.03%
US36266G1076	GE HEALTHCARE ODSH GE HEALTHCARE	COM	US	USD	AAA	102.81	102.81	0.00%
US3635761097	ARTHUR J. GALLAG ODSH ARTHUR J. GALLAG	COM	US	USD	AAA	2,231,277.12	2,231,277.12	0.05%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	18,096.72	18,096.72	0.00%
US3719011096	GENTEX ODSH GENTEX	COM	US	USD	AAA	19,513.93	19,513.93	0.00%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	1,344,103.36	1,344,103.36	0.03%
US38046W2044	GOHEALTH ODSH GOHEALTH	COM	US	USD	AAA	29,196.53	29,196.53	0.00%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	2,231,208.52	2,231,208.52	0.05%
US38267D1090	GOOSEHEAD INS ODSH GOOSEHEAD INS	COM	US	USD	AAA	551,220.39	551,220.39	0.01%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	503,802.19	503,802.19	0.01%
US4007641065	GUARANTY BANC SH ODSH GUARANTY BANC SH	COM	US	USD	AAA	46,480.98	46,480.98	0.00%
US40412C1018	HCA HEALTHCARE ODSH HCA HEALTHCARE	COM	US	USD	AAA	306,527.68	306,527.68	0.01%
US4046091090	HACKETT GROUP ODSH HACKETT GROUP	COM	US	USD	AAA	3,336,214.69	3,336,214.69	0.07%
US4104952043	HANMI FINANCIAL ODSH HANMI FINANCIAL	COM	US	USD	AAA	63,653.45	63,653.45	0.00%
US4108671052	HANOVER INSUR ODSH HANOVER INSUR	COM	US	USD	AAA	185,556.07	185,556.07	0.00%
US4180561072	HASBRO ODSH HASBRO	COM	US	USD	AAA	1,290.99	1,290.99	0.00%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	42,947,725.34	42,947,725.34	0.91%
US4327481010	HILLTOP HLDG ODSH HILLTOP HLDG	COM	US	USD	AAA	294,982.40	294,982.40	0.01%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	18,175,000.00	18,175,000.00	0.38%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	669,819.16	669,819.16	0.01%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	12,892,567.38	12,892,567.38	0.27%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	18,157,629.26	18,157,629.26	0.38%
US4433201062	HUB GROUP ODSH HUB GROUP	COM	US	USD	AAA	354,527.40	354,527.40	0.01%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	1,488,930.55	1,488,930.55	0.03%
US4538386099	INDEPENDENT MI ODSH INDEPENDENT MI	COM	US	USD	AAA	2,845,271.70	2,845,271.70	0.06%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	69,357.32	69,357.32	0.00%
US4595061015	INTL FLAVORS ODSH INTL FLAVORS	COM	US	USD	AAA	2,842.50	2,842.50	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	2,122.81	2,122.81	0.00%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	374,258.91	374,258.91	0.01%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	2,466.65	2,466.65	0.00%
US46489V3024	PERSPECTIVE THER ODSH PERSPECTIVE THER	COM	US	USD	AAA	104.40	104.40	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	197,104,154.42	197,104,154.42	4.17%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	6,975,399.15	6,975,399.15	0.15%
US46982L1089	JACOBS SOLUTIONS ODSH JACOBS SOLUTIONS	COM	US	USD	AAA	424,543.91	424,543.91	0.01%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	49,604,242.21	49,604,242.21	1.05%
US47805L1017	JOHN MARSHALL ODSH JOHN MARSHALL	COM	US	USD	AAA	167,818.21	167,818.21	0.00%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	5,483,081.69	5,483,081.69	0.12%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	33,333,293.27	33,333,293.27	0.71%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	424,871.23	424,871.23	0.01%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	125,074.58	125,074.58	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	34,123,474.32	34,123,474.32	0.72%
US49456B1017	KINDER MORGAN DE ODSH KINDER MORGAN DE	COM	US	USD	AAA	2,834,736.99	2,834,736.99	0.06%
US5010441013	KROGER ODSH KROGER	COM	US	USD	AAA	357.21	357.21	0.00%
US50181P1003	LCNB ODSH LCNB	COM	US	USD	AAA	1,166.94	1,166.94	0.00%
US5116561003	LAKELAND FIN ODSH LAKELAND FIN	COM	US	USD	AAA	3,569,421.80	3,569,421.80	0.08%
US5178341070	LVSC ODSH LVSC	COM	US	USD	AAA	67,872.96	67,872.96	0.00%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	1,455,850.64	1,455,850.64	0.03%
US5502411037	LUMEN TECH ODSH LUMEN TECH	COM	US	USD	AAA	125.46	125.46	0.00%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	170,915.88	170,915.88	0.00%
US5627501092	MANHATTAN ASSOC ODSH MANHATTAN ASSOC	COM	US	USD	AAA	65,616.08	65,616.08	0.00%
US56585A1025	MARATHON PTRLUM ODSH MARATHON PTRLUM	COM	US	USD	AAA	1,067,725.13	1,067,725.13	0.02%
US57060D1081	MARKETAXESS ODSH MARKETAXESS	COM	US	USD	AAA	141,753.62	141,753.62	0.00%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	1,483.36	1,483.36	0.00%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	175.07	175.07	0.00%
US5766901012	MATERION ODSH MATERION	COM	US	USD	AAA	1,317,819.25	1,317,819.25	0.03%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	423,651.56	423,651.56	0.01%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	2,517,403.67	2,517,403.67	0.05%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	12,307,545.52	12,307,545.52	0.26%
US58985J1051	MERIDIANLINK ODSH MERIDIANLINK	COM	US	USD	AAA	351,976.04	351,976.04	0.01%
US5915202007	METHODE ELEC ODSH METHODE ELEC	COM	US	USD	AAA	25.71	25.71	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	135,118,909.59	135,118,909.59	2.86%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,603,129.78	9,603,129.78	0.20%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,973,829.55	6,973,829.55	0.15%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	486,397.12	486,397.12	0.01%
US60770K1079	MODERNA ODSH MODERNA	COM	US	USD	AAA	2,389,673.33	2,389,673.33	0.05%
US61945C1036	MOSAIC ODSH MOSAIC	COM	US	USD	AAA	54,134,315.38	54,134,315.38	1.15%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	1,705,783.65	1,705,783.65	0.04%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	3,756,659.72	3,756,659.72	0.08%
US6304021057	NAPCO SECURITY ODSH NAPCO SECURITY	COM	US	USD	AAA	16,504.18	16,504.18	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	707.11	707.11	0.00%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	1,634,271.89	1,634,271.89	0.03%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	16,763,269.42	16,763,269.42	0.35%
US6501111073	NEW YORK TIMES ODSH NEW YORK TIMES	COM	US	USD	AAA	11,196,688.74	11,196,688.74	0.24%
US65158N1028	NEWMARK GROUP ODSH NEWMARK GROUP	COM	US	USD	AAA	5,001,657.06	5,001,657.06	0.11%
US65249B1098	NEWS CORP ODSH NEWS CORP	COM	US	USD	AAA	974.82	974.82	0.00%

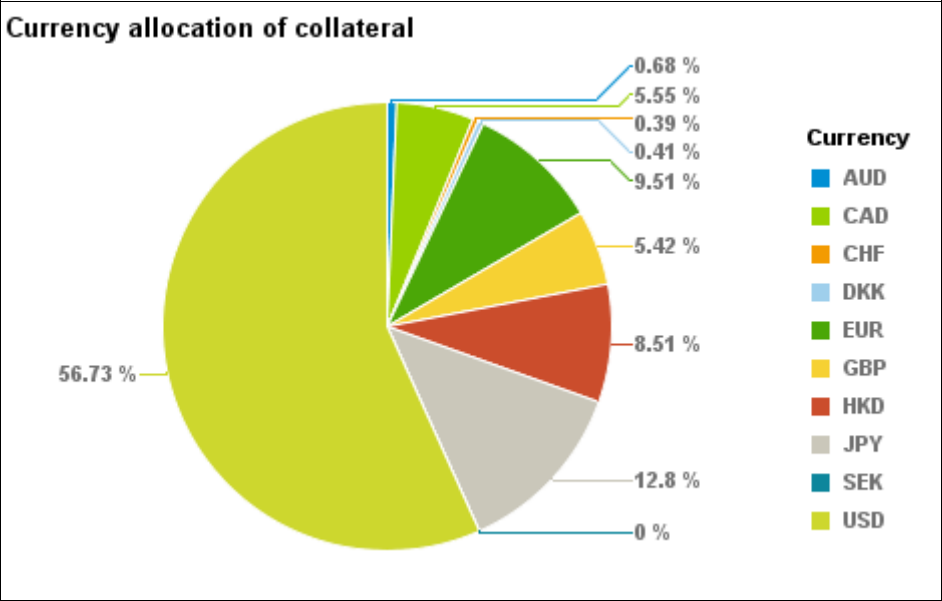
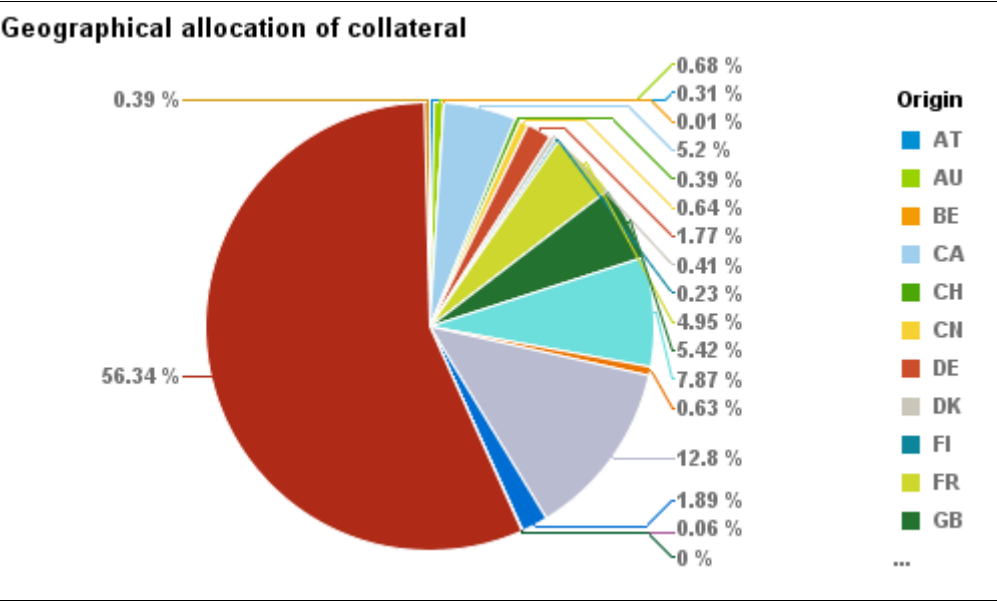
Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US65249B1098	NEWS CORP ODSH NEWS CORP	COM	US	USD	AAA	40.57	40.57	0.00%
US65339F1012	NEXTERA ENERGY ODSH NEXTERA ENERGY	COM	US	USD	AAA	71.15	71.15	0.00%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	108.80	108.80	0.00%
US6641211007	NORTHEAST COMM ODSH NORTHEAST COMM	COM	US	USD	AAA	566,815.16	566,815.16	0.01%
US6695491075	NORWOOD FINANCL ODSH NORWOOD FINANCL	COM	US	USD	AAA	2,707.48	2,707.48	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	254,931,908.09	254,931,908.09	5.40%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	6,976,625.42	6,976,625.42	0.15%
US67080M1036	NURIX ODSH NURIX	COM	US	USD	AAA	2,062,509.77	2,062,509.77	0.04%
US676167CC18	OKB 0.500 02/02/26 OEKB	BND	AT	USD	AA1	6,153,314.74	6,153,314.74	0.13%
US676167CQ04	OKB 4.000 05/28/28 MTN OEKB	BND	AT	USD	AA1	2,978,622.42	2,978,622.42	0.06%
US6802771005	OLD SECOND BANCO ODSH OLD SECOND BANCO	COM	US	USD	AAA	801,126.09	801,126.09	0.02%
US68235P1084	ONE GAS ODSH ONE GAS	COM	US	USD	AAA	8,669,505.78	8,669,505.78	0.18%
US68323ADP66	ONTAR 2.500 04/27/26 ONTARIO	BND	CA	USD	AAA	42,684.94	42,684.94	0.00%
US68902V1070	OTIS WORLDWIDE ODSH OTIS WORLDWIDE	COM	US	USD	AAA	424,957.01	424,957.01	0.01%
US68989M2026	OUSTER ODSH OUSTER	COM	US	USD	AAA	399,422.70	399,422.70	0.01%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	167.08	167.08	0.00%
US69478X1054	PPBI ODSH PPBI	COM	US	USD	AAA	4,448,372.87	4,448,372.87	0.09%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	3,859,099.77	3,859,099.77	0.08%
US7008851062	PARKE BANCORP ODSH PARKE BANCORP	COM	US	USD	AAA	52,058.81	52,058.81	0.00%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	100.49	100.49	0.00%
US70451X1046	PAYONEER GLOBAL ODSH PAYONEER GLOBAL	COM	US	USD	AAA	74.93	74.93	0.00%
US7105771072	PEOPLE BANK NC ODSH PEOPLE BANK NC	COM	US	USD	AAA	249,293.13	249,293.13	0.01%
US7110401053	PEOPLES FINL SER ODSH PEOPLES FINL SER	COM	US	USD	AAA	868,749.21	868,749.21	0.02%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	257.02	257.02	0.00%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	9,695,913.41	9,695,913.41	0.21%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	62,313,784.22	62,313,784.22	1.32%
US72815G1085	PLAYSTUDIOS ODSH PLAYSTUDIOS	COM	US	USD	AAA	12.79	12.79	0.00%
US7396501097	PRAIRIE ODSH PRAIRIE	COM	US	USD	AAA	255,380.09	255,380.09	0.01%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	49,209,162.62	49,209,162.62	1.04%
US74167B1098	PRIMIS FINANCIAL ODSH PRIMIS FINANCIAL	COM	US	USD	AAA	16,132.14	16,132.14	0.00%
US74179A1079	PRINCETON BANCOR ODSH PRINCETON BANCOR	COM	US	USD	AAA	377,252.79	377,252.79	0.01%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	14,567,713.26	14,567,713.26	0.31%
US74930B1052	RBB ODSH RBB	COM	US	USD	AAA	465,999.97	465,999.97	0.01%
US7534221046	RAPID7 ODSH RAPID7	COM	US	USD	AAA	903,740.27	903,740.27	0.02%
US75524W1080	RE/MAX HOLDINGS ODSH RE/MAX HOLDINGS	COM	US	USD	AAA	1,061,386.89	1,061,386.89	0.02%
US75605Y1064	ANYWHERE REAL ES ODSH ANYWHERE REAL ES	COM	US	USD	AAA	173,382.75	173,382.75	0.00%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	57,315,401.01	57,315,401.01	1.21%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	9,694,106.97	9,694,106.97	0.21%
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	452,223.95	452,223.95	0.01%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US76680V1089	RING ENERGY ODSH RING ENERGY	COM	US	USD	AAA	40,134.03	40,134.03	0.00%
US77543R1023	ROKU ODSH ROKU	COM	US	USD	AAA	118.79	118.79	0.00%
US78349D1072	RXSIGHT ODSH RXSIGHT	COM	US	USD	AAA	741,530.39	741,530.39	0.02%
US78397Q1094	SES AI ODSH SES AI	COM	US	USD	AAA	20.71	20.71	0.00%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	25,924,445.12	25,924,445.12	0.55%
US78648T1007	SAFETY INSUR ODSH SAFETY INSUR	COM	US	USD	AAA	215.45	215.45	0.00%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	60,795,904.80	60,795,904.80	1.29%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	2,162,480.32	2,162,480.32	0.05%
US8085411069	MATIV HOLDINGS ODSH MATIV HOLDINGS	COM	US	USD	AAA	275,758.11	275,758.11	0.01%
US8110544025	E W SCRIPPS ODSH E W SCRIPPS	COM	US	USD	AAA	70.45	70.45	0.00%
US8163001071	SELECTIVE INS ODSH SELECTIVE INS	COM	US	USD	AAA	16,159,943.73	16,159,943.73	0.34%
US8251071051	SHORE BANC ODSH SHORE BANC	COM	US	USD	AAA	2,554,787.12	2,554,787.12	0.05%
US8287302009	SIMMONS FIRST ODSH SIMMONS FIRST	COM	US	USD	AAA	674,488.22	674,488.22	0.01%
US8299331004	SIRIUS XM HLDGS ODSH SIRIUS XM HLDGS	COM	US	USD	AAA	715,414.30	715,414.30	0.02%
US8308791024	SKYWEST ODSH SKYWEST	COM	US	USD	AAA	174,217.69	174,217.69	0.00%
US83946P1075	SOUTH PLAINS FIN ODSH SOUTH PLAINS FIN	COM	US	USD	AAA	1,375,614.65	1,375,614.65	0.03%
US8428731017	SOUTHERN FIRST ODSH SOUTHERN FIRST	COM	US	USD	AAA	113,311.92	113,311.92	0.00%
US8433801060	SOUTHERN MO ODSH SOUTHERN MO	COM	US	USD	AAA	361,348.00	361,348.00	0.01%
US8438783073	STHRN STAT BNC SH ODSH STHR N STAT BNC SH	COM	US	USD	AAA	233,688.14	233,688.14	0.00%
US84470P1093	SOUTHSIDE ODSH SOUTHSIDE	COM	US	USD	AAA	4,798.27	4,798.27	0.00%
US85208M1027	SPROUTS FARMERS ODSH SPROUTS FARMERS	COM	US	USD	AAA	211,526.66	211,526.66	0.00%
US8603721015	STEWART INFO SER ODSH STEWART INFO SER	COM	US	USD	AAA	314,549.01	314,549.01	0.01%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	28,463,246.97	28,463,246.97	0.60%
US8631672016	STRATUS PROP ODSH STRATUS PROP	COM	US	USD	AAA	46,999.88	46,999.88	0.00%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	15,386,015.08	15,386,015.08	0.33%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	19,289,945.05	19,289,945.05	0.41%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	21,875,478.40	21,875,478.40	0.46%
US87724P1066	TAYLOR MORRISO ODSH TAYLOR MORRISO	COM	US	USD	AAA	9,473,459.98	9,473,459.98	0.20%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	12,869,343.02	12,869,343.02	0.27%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	270,723.17	270,723.17	0.01%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	326.51	326.51	0.00%
US88339P1012	REALREAL ODSH REALREAL	COM	US	USD	AAA	13.18	13.18	0.00%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	413.05	413.05	0.00%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	391,131.92	391,131.92	0.01%
US8901101092	TOMPKINS FIN ODSH TOMPKINS FIN	COM	US	USD	AAA	27,609.72	27,609.72	0.00%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	4,355,858.18	4,355,858.18	0.09%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	6,759,086.82	6,759,086.82	0.14%
US89785L1070	TRUECAR ODSH TRUECAR	COM	US	USD	AAA	61,486.09	61,486.09	0.00%
US90278Q1085	UFP INDUSTRIES ODSH UFP INDUSTRIES	COM	US	USD	AAA	11,952,599.54	11,952,599.54	0.25%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	1,127.74	1,127.74	0.00%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	156,038.93	156,038.93	0.00%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	205,553.39	205,553.39	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	308,211.48	308,211.48	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	649,175.01	649,175.01	0.01%
US912810QH41	UST 4.375 05/15/40 US TREASURY	GOV	US	USD	AAA	949,320.36	949,320.36	0.02%
US912810QL52	UST 4.250 11/15/40 US TREASURY	GOV	US	USD	AAA	3,535,796.06	3,535,796.06	0.07%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	949,343.79	949,343.79	0.02%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	615,680.76	615,680.76	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	67,073.05	67,073.05	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,871.03	5,871.03	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,850.51	5,850.51	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	226.29	226.29	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	220,708.39	220,708.39	0.00%
US912810RQ31	UST 2.500 02/15/46 US TREASURY	GOV	US	USD	AAA	238,017.28	238,017.28	0.01%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	74.79	74.79	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	253,426.18	253,426.18	0.01%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	440,223.92	440,223.92	0.01%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	260,474.64	260,474.64	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	2,007.07	2,007.07	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	4,442.44	4,442.44	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	5,665.40	5,665.40	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	425,423.88	425,423.88	0.01%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	887,676.31	887,676.31	0.02%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	280,659.54	280,659.54	0.01%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,446,446.50	1,446,446.50	0.03%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	10,299.01	10,299.01	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	1,793.11	1,793.11	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	965.90	965.90	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	3,505,489.91	3,505,489.91	0.07%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	16,498,589.44	16,498,589.44	0.35%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	3,469,919.99	3,469,919.99	0.07%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	16,495,693.09	16,495,693.09	0.35%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	949,303.85	949,303.85	0.02%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	16,499,892.47	16,499,892.47	0.35%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	16,499,876.82	16,499,876.82	0.35%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,093,048.69	1,093,048.69	0.02%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	737,434.65	737,434.65	0.02%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	7,579.00	7,579.00	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	701,459.25	701,459.25	0.01%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	983.68	983.68	0.00%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	2,983.00	2,983.00	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	95.01	95.01	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	94.50	94.50	0.00%
US91282CAB72	UST 0.250 07/31/25 US TREASURY	GOV	US	USD	AAA	949,306.71	949,306.71	0.02%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	45,139.60	45,139.60	0.00%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	500,214.42	500,214.42	0.01%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	5,864,822.33	5,864,822.33	0.12%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	397,238.47	397,238.47	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	684,123.37	684,123.37	0.01%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	1,067,137.41	1,067,137.41	0.02%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	57,882.88	57,882.88	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	70,898.40	70,898.40	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	505,024.41	505,024.41	0.01%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	760,510.09	760,510.09	0.02%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	105,589.41	105,589.41	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	349,773.03	349,773.03	0.01%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,650,510.32	2,650,510.32	0.06%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	603,975.37	603,975.37	0.01%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	441,607.31	441,607.31	0.01%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	1,590,074.55	1,590,074.55	0.03%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	174,047.35	174,047.35	0.00%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	16,499,921.95	16,499,921.95	0.35%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	604,673.03	604,673.03	0.01%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	29,233.70	29,233.70	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	829,301.82	829,301.82	0.02%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	26,312.97	26,312.97	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	916,937.15	916,937.15	0.02%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	4,609,975.82	4,609,975.82	0.10%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	99.87	99.87	0.00%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	604,028.20	604,028.20	0.01%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	1,195,382.41	1,195,382.41	0.03%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	7,845.96	7,845.96	0.00%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	8,109,645.68	8,109,645.68	0.17%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	9,206.43	9,206.43	0.00%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	101.34	101.34	0.00%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	7,549.15	7,549.15	0.00%

Collateral data - as at 27/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	841,986.01	841,986.01	0.02%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	423,241.65	423,241.65	0.01%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	949,295.42	949,295.42	0.02%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	6,172,399.21	6,172,399.21	0.13%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	949,384.14	949,384.14	0.02%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	313,182.98	313,182.98	0.01%
US9139031002	UNIVERSAL HEALTH ODSH UNIVERSAL HEALTH	COM	US	USD	AAA	6,976,615.71	6,976,615.71	0.15%
US92556H1077	PARAMOUNT GLOBAL ODSH PARAMOUNT GLOBAL	COM	US	USD	AAA	62.84	62.84	0.00%
US9280311039	VIRGINIA ODSH VIRGINIA	COM	US	USD	AAA	31,969.53	31,969.53	0.00%
US92846Q1076	VITA COCO CO ODSH VITA COCO CO	COM	US	USD	AAA	3,196,070.09	3,196,070.09	0.07%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	1,000,957.56	1,000,957.56	0.02%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	7,871,792.09	7,871,792.09	0.17%
US9406101082	WASHINGTON TRUST ODSH WASHINGTON TRUST	COM	US	USD	AAA	44,877.23	44,877.23	0.00%
US9570901036	WESTAMERICA BANC ODSH WESTAMERICA BANC	COM	US	USD	AAA	1,677,552.53	1,677,552.53	0.04%
US98980B1035	ZIPRECRUITER ODSH ZIPRECRUITER	COM	US	USD	AAA	253.11	253.11	0.00%
US98980G1022	ZSCALER ODSH ZSCALER	COM	US	USD	AAA	262,494.77	262,494.77	0.01%
XS0691970601	OBBHD 3.500 10/19/26 MTN OEGB	GOV	AT	EUR	AA1	102,293.46	119,765.32	0.00%
XS0782697071	OBBHD 3.375 05/18/32 MTN OEGB	GOV	AT	EUR	AA1	240,276.80	281,316.41	0.01%
XS2259629280	LNBAD 0.610 11/17/50 28 MTN LKB BW FORDERBNK	BND	DE	EUR	AAA	1,011,510.61	1,184,278.01	0.03%
	GENPACT ODSH ***DUPLICATE	EXT	US	USD	AAA	7,084,186.63	7,084,186.63	0.15%
	Unknown Company Description	UNK		CAD		22,847,251.48	16,752,861.97	0.35%
	Unknown Company Description	UNK		CAD		1,226.73	899.50	0.00%
	Unknown Company Description	UNK		USD		1,864,879.33	1,864,879.33	0.04%
						Total:	4,723,616,726.93	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

1	BARCLAYS BANK PLC (PARENT)	768,124,332.70
2	BNP PARIBAS ARBITRAGE LONDON/PA	666,425,706.19

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	777,297,939.18
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	576,674,211.54
3	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	453,989,400.94
4	NOMURA INTERNATIONAL PLC (PARENT)	346,011,597.26
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	271,295,313.03