



Securities Lending Report

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

Report as at 07/07/2025

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)	13,428,036,914
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 07/07/2025	
Currently on loan in USD (base currency)	3,822,784,560.79
Current percentage on loan (in % of the fund AuM)	28.47%
Collateral value (cash and securities) in USD (base currency)	4,668,753,375.35
Collateral value (cash and securities) in % of loan	122%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,258,187,349.21
12-month average on loan as a % of the fund AuM	25.46%
12-month maximum on loan in USD	3,865,570,971.68
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)	6,386,036.98
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0499%

Collateral data - as at 07/07/2025								
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	714,450.30	841,518.51	0.02%
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	12,061.98	14,207.26	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	1,331,315.54	1,568,096.03	0.03%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	3,901.98	4,595.97	0.00%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	60,271.40	70,990.95	0.00%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	3,169.66	3,733.39	0.00%
AT0000A2KQ43	ATGV 10/20/40 AUSTRIA	GOV	AT	EUR	AA1	603.99	711.42	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	1,172,974.50	1,381,593.31	0.03%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	101.52	119.58	0.00%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	5,655,069.23	3,703,847.05	0.08%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	5,655,183.88	3,703,922.13	0.08%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	264,665.94	173,345.74	0.00%
AU0000143901	AUGV 1.750 11/21/32 AUSTRALIA	GOV	AU	AUD	AAA	6,919.73	4,532.15	0.00%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	5,695,813.51	3,730,532.93	0.08%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	2,342,334.83	1,534,136.82	0.03%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	1,569,106.77	1,848,179.50	0.04%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	1,326.74	1,562.71	0.00%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	AA3	499,439.06	588,266.55	0.01%
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	58,662.33	69,095.69	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	14,231.26	16,762.35	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.70	2.01	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	524.14	617.36	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	13,869.99	16,336.83	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	1,662,848.13	1,958,593.19	0.04%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	2,210.89	2,604.11	0.00%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	5,354,286.42	6,306,570.47	0.14%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	17,365,982.31	17,365,982.31	0.37%
BMG0750C1082	AXALTA ODSH AXALTA	COM	US	USD	AAA	1,126,770.71	1,126,770.71	0.02%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	2,863,488.96	3,906,514.81	0.08%
BMG677491539	OOIL ODSH OOIL	COM	HK	HKD		29,785,159.52	3,794,416.27	0.08%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,309,144.03	8,309,411.47	0.18%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,309,157.51	8,309,421.38	0.18%
CA02215R1073	ALTUS GRP ODSH ALTUS GRP	REI	CA	CAD	AAA	3,252,252.05	2,389,597.34	0.05%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,309,145.69	8,309,412.69	0.18%
CA05466C1095	AYA GOLD ODSH AYA GOLD	COM	CA	CAD	AAA	2,113,880.00	1,553,176.67	0.03%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	11,309,148.27	8,309,414.58	0.18%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	5,812,297.68	4,270,594.91	0.09%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	279,301.75	205,217.40	0.00%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	6,974,583.00	5,124,585.89	0.11%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	3,440,797.85	2,528,131.66	0.05%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	141,650.47	104,077.91	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	3,440,660.93	2,528,031.06	0.05%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	6,090.73	4,475.18	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	7,903,120.46	5,806,830.26	0.12%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	10,243,415.64	7,526,365.85	0.16%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	5,249,949.50	3,857,408.70	0.08%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	1,381,252.91	1,014,877.76	0.02%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,059,981.77	778,823.29	0.02%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	3,440,870.02	2,528,184.69	0.05%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,774,208.38	1,303,602.42	0.03%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	312,050.96	229,279.93	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,583,975.77	1,163,828.70	0.02%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	17,124.92	12,582.56	0.00%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	3,440,744.02	2,528,092.11	0.05%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	3,441,059.09	2,528,323.61	0.05%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	5,533,095.78	4,065,450.88	0.09%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	5,532,962.69	4,065,353.09	0.09%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	5,533,086.89	4,065,444.35	0.09%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,309,156.09	8,309,420.33	0.18%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	6,387,929.98	4,693,541.66	0.10%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	11,309,148.14	8,309,414.49	0.18%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,309,164.79	8,309,426.72	0.18%
CA29446Y5020	EQUINOX GOLD ODSH EQUINOX GOLD	COM	CA	CAD	AAA	9,046,010.15	6,646,570.27	0.14%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,588,518.18	8,514,682.07	0.18%
CA4707481046	JAMIESON WELLNES ODSH JAMIESON WELLNES	COM	CA	CAD	AAA	7,063,999.99	5,190,285.17	0.11%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,309,155.47	8,309,419.88	0.18%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	1,443,402.83	1,443,402.83	0.03%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	11,309,150.74	8,309,416.40	0.18%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	9,371,330.99	6,885,600.27	0.15%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	5,532,905.21	4,065,310.85	0.09%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,309,072.70	8,309,359.06	0.18%
CA683234B984	ONTAR 4.650 06/02/41 MTN ONTARIO	BND	CA	CAD	AAA	19,894,167.78	14,617,271.25	0.31%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	4,664.79	3,427.46	0.00%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	AAA	195,315.56	143,508.42	0.00%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	20,083,147.29	14,756,124.25	0.32%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	1,567,736.19	1,151,896.64	0.02%
CA71584R1055	PET VALU HLDG ODSH PET VALU HLDG	COM	CA	CAD	AAA	11,309,151.35	8,309,416.85	0.18%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	3,621,081.59	2,660,595.42	0.06%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	5,532,955.15	4,065,347.55	0.09%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	244.94	179.97	0.00%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	2,375,295.82	1,745,252.36	0.04%
CA87505Y4094	TAMARACK VALLEY ODSH TAMARACK VALLEY	COM	CA	CAD	AAA	422,144.39	310,171.26	0.01%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,309,162.03	8,309,424.69	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	279,342.41	205,247.28	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	2,080.95	1,528.98	0.00%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	4,349,968.35	3,196,146.13	0.07%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		7,265,129.50	9,155,230.85	0.20%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	1,125,249.53	1,125,249.53	0.02%
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	18,066,666.24	24,647,449.42	0.53%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		37.34	47.05	0.00%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	AAA	21,081.32	21,081.32	0.00%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		12,180.32	15,349.16	0.00%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		824,133.37	104,988.70	0.00%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		279,094,086.91	35,554,590.35	0.76%
CNE100000FN7	SINOPHARM ODSH SINOPHARM	COM	CN	HKD		50,085,487.96	6,380,532.91	0.14%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	605.57	713.27	0.00%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	285,515.11	336,295.26	0.01%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	303,164.98	357,084.24	0.01%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	1,700,187.25	2,002,573.24	0.04%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	0.78	0.91	0.00%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	AAA	2.32	2.73	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,276,522.59	1,503,557.91	0.03%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	492,230.49	579,775.91	0.01%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	303,164.98	357,084.24	0.01%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	9,345,241.49	11,007,334.95	0.24%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	10,322,366.39	12,158,245.93	0.26%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	9,348,920.39	11,011,668.16	0.24%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	27,462,367.04	32,346,673.20	0.69%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	9,348,712.80	11,011,423.64	0.24%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	1,561,605.44	1,839,344.03	0.04%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	465,181.52	547,916.16	0.01%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	334.55	394.05	0.00%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	2,544,424.47	2,996,961.86	0.06%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	7,116,374.65	8,382,054.06	0.18%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	14,591,452.67	17,186,608.51	0.37%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	5,502,968.07	6,481,695.83	0.14%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	824,559.45	971,211.08	0.02%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	9,348,895.59	11,011,638.95	0.24%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	3,644,910.31	4,293,174.10	0.09%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	3,652,362.41	4,301,951.58	0.09%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	3,608,483.00	4,250,268.02	0.09%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,143,481.49	9,591,836.50	0.21%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	27,461,470.44	4,334,817.57	0.09%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	26,099,521.55	4,119,832.72	0.09%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	1,092,776.58	172,495.76	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	27,461,471.22	4,334,817.69	0.09%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	62,604.94	9,882.25	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	1.73	0.27	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	18,322,829.04	2,892,274.88	0.06%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	27,461,470.79	4,334,817.62	0.09%
EU000A4EA8Y7	EUUNI 3.750 10/12/45 MTN EU	BND	BE	EUR	AA3	3,653,461.55	4,303,246.20	0.09%
FI4000197959	FIGV 0.500 04/15/26 FINLAND	GOV	FI	EUR	AA1	13,916.65	16,391.79	0.00%
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	AA1	1,173,175.67	1,381,830.27	0.03%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	6,933,327.17	8,166,450.76	0.17%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	3,264,659.67	3,845,294.15	0.08%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	3,264,225.10	3,844,782.30	0.08%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	20,621,238.16	24,288,818.61	0.52%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	8,438,361.71	9,939,162.50	0.21%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	79,533,815.75	93,679,264.53	2.01%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	36,733,687.73	43,266,940.20	0.93%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	59,797.96	70,433.29	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,553,374.05	26,564,593.61	0.57%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,441.77	55,879.50	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,511,189.00	1,779,960.79	0.04%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	1,196,492.24	1,409,293.80	0.03%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,470.64	4,087.91	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	1,977,713.02	2,329,458.23	0.05%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	303,164.20	357,083.32	0.01%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	303,164.95	357,084.21	0.01%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	2,502,053.99	2,947,055.61	0.06%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	2,146,672.43	2,528,467.83	0.05%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	0.82	0.97	0.00%
FR0014009O62	FRGV 1.250 05/25/38 FRANCE	GOV	FR	EUR	AA2	7.56	8.91	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	130,104.04	153,243.64	0.00%
FR001400AQH0	FRGV 0.100 07/25/38 FRANCE	GOV	FR	EUR	AA2	407,904.23	480,451.84	0.01%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	75,995.48	89,511.62	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	303,164.32	357,083.46	0.01%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	1,014,838.76	1,195,332.43	0.03%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	32,744,874.54	44,672,195.09	0.96%
GB0031274896	ORD GBP0.25 MARKS & SPENCER	CST	GB	GBP	AA3	1,689,550.87	2,304,969.77	0.05%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	9.91	13.52	0.00%
GB0031638363	ORD GBP0.01 INTERTEK GROUP	CST	GB	GBP	AA3	1,269,034.38	1,731,280.15	0.04%
GB0033195214	ORD 15 5/7P KINGFISHER	CST	GB	GBP	AA3	1,595,834.39	2,177,117.07	0.05%
GB00B019KW72	ORD 28 4/7P SAINSBURY J PLC	CST	GB	GBP	AA3	1,034,525.45	1,411,351.35	0.03%
GB00B082RF11	ORD SHARES OF 100 PENCE EACH RENTOKIL INITIAL PLC	CST	GB	GBP	AA3	2,935,150.83	4,004,279.52	0.09%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	6,144,073.67	8,382,052.50	0.18%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	444,484.59	606,388.10	0.01%
GB00B1FH8J72	ORD 97 17/19P SEVERN TRENT PLC	CST	GB	GBP	AA3	640,092.18	873,245.76	0.02%
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	2,291,580.16	3,126,288.23	0.07%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	11,575,609.68	15,792,025.51	0.34%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	33,089.72	45,142.65	0.00%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	1,765,099.11	2,408,036.46	0.05%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	9,254,337.98	12,625,230.59	0.27%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	6,144,074.90	8,382,054.18	0.18%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	3.69	5.03	0.00%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	7,443,029.04	10,154,152.37	0.22%
GB00BD3VFW73	CONVATEC GROUP ODSH CONVATEC GROUP	CST	GB	GBP	AA3	17,928.61	24,459.11	0.00%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	24,101,437.44	32,880,386.03	0.70%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	6,144,074.83	8,382,054.09	0.18%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	6,144,074.95	8,382,054.25	0.18%
GB00BFX0ZL78	GBGV 1.625 10/22/28 UNITED KINGDOM	GIL	GB	GBP	AA3	467,711.99	638,076.08	0.01%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	3,375,748.34	4,605,364.67	0.10%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	11,118,591.37	15,168,538.28	0.32%
GB00BLPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	AA3	2,821,553.75	3,849,304.70	0.08%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	15,172.77	20,699.45	0.00%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	24,908,766.72	33,981,785.00	0.73%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	6,536,249.63	8,917,078.56	0.19%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	54,132.27	73,849.95	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	12,680,323.74	17,299,131.66	0.37%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	1,013,128.56	1,382,160.64	0.03%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	6,519,162.40	8,893,767.30	0.19%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	1,357.22	1,851.59	0.00%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	9,256,673.85	12,628,417.30	0.27%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	1,013,207.99	1,382,269.00	0.03%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	14,300.50	19,509.46	0.00%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	144.00	196.45	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	14,223,350.54	19,404,205.97	0.42%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	248,550.89	339,085.55	0.01%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	1,013,207.99	1,382,269.00	0.03%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	61,301.66	83,630.79	0.00%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	52.87	72.13	0.00%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	1.00	1.36	0.00%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	1,012,576.88	1,381,408.01	0.03%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	448,123.66	611,352.70	0.01%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BQC82B83	UKT 41/8 07/22/29 Corp UK Treasury	GIL	GB	GBP	AA3	254,306.60	346,937.78	0.01%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	5,174,617.63	7,059,472.10	0.15%
GB00BSQNRRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	53.42	72.88	0.00%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	252.09	343.91	0.00%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	2,821,559.99	3,849,313.22	0.08%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	6,732,436.75	9,184,726.84	0.20%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	6,536,249.27	8,917,078.07	0.19%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	703,601.45	959,888.28	0.02%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	0.56	0.76	0.00%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	9,344,846.21	12,748,706.44	0.27%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	10,775,580.20	14,700,585.29	0.31%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	3,263,266.99	4,451,911.99	0.10%
GG00BMG42V42	SGHC ODSH SGHC	COM	US	USD	AAA	124,528.00	124,528.00	0.00%
HK0016000132	SHK PROPERTIES ODSH SHK PROPERTIES	COM	HK	HKD		37,984,799.98	4,838,991.82	0.10%
HK0285041858	BYD ELECTRONIC ODSH BYD ELECTRONIC	COM	HK	HKD		119,358,479.92	15,205,416.59	0.33%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		29,074,861.32	3,703,929.36	0.08%
HK0669013440	TTI ODSH TTI	COM	HK	HKD		204,062,519.97	25,996,105.41	0.56%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	19,322.04	19,322.04	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,231,421.35	2,231,421.35	0.05%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	2,034,883.17	2,034,883.17	0.04%
IE00BLNN3691	WEATHERFORD ODSH WEATHERFORD	COM	US	USD	AAA	9,059,111.61	9,059,111.61	0.19%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	2,613,984.70	2,613,984.70	0.06%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	425,668.78	425,668.78	0.01%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	561,644.24	561,644.24	0.01%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		262,862.35	309,613.60	0.01%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		18,854,423.73	22,207,768.25	0.48%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		2.24	2.63	0.00%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		183,053.54	215,610.44	0.00%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		8.14	9.59	0.00%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		70,203.32	82,689.29	0.00%
IT0005218380	BANCO BPM ODSH BANCO BPM	COM	IT	EUR		2,942,030.27	3,465,283.66	0.07%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		358,966.84	422,810.72	0.01%
JE00BQBC8469	MAC COPPER ODSH MAC COPPER	COM	US	USD	AAA	370,778.27	370,778.27	0.01%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	26,544,763.68	26,544,763.68	0.57%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	2,484,102,638.06	17,188,050.73	0.37%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	2,484,127,451.68	17,188,222.42	0.37%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	415,363,475.64	2,873,990.95	0.06%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,661,033,394.06	11,493,054.19	0.25%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	83,553,305.63	578,123.64	0.01%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	556,285,112.83	3,849,058.65	0.08%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	2,493,848,323.06	17,255,483.26	0.37%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	216,651,259.35	1,499,057.56	0.03%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	5,815,194,102.56	40,236,602.83	0.86%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	415,365,366.48	2,874,004.03	0.06%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	144,920,019.01	1,002,733.38	0.02%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	5,815,173,967.74	40,236,463.51	0.86%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	374,592,061.23	2,591,884.59	0.06%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	2,328,791,515.79	16,113,419.03	0.35%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	5,815,174,924.01	40,236,470.13	0.86%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,150,810,250.79	7,962,708.41	0.17%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	933,962,081.53	6,462,288.39	0.14%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	104,064,047.05	720,041.95	0.02%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	415,367,229.72	2,874,016.92	0.06%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	216,624,462.22	1,498,872.14	0.03%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	104,495,863.15	723,029.79	0.02%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	349,248,009.54	2,416,523.54	0.05%
JP1200971792	JPGV 2.200 09/20/27 JAPAN	GOV	JP	JPY	A1	1,824,558,182.73	12,624,518.06	0.27%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	210,300,164.05	1,455,112.94	0.03%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	2,726,109,820.61	18,862,551.48	0.40%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	305,760,954.14	2,115,627.07	0.05%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	737,451,788.43	5,102,590.59	0.11%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	740,062,453.14	5,120,654.35	0.11%
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	87,848,896.82	607,845.78	0.01%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,493,863,680.49	17,255,589.52	0.37%
JP1201611H69	JPGV 0.600 06/20/37 JAPAN	GOV	JP	JPY	A1	17,023,070.59	117,786.36	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	2,042,252.44	14,130.79	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	2,493,870,127.89	17,255,634.13	0.37%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	639,867,236.57	4,427,381.68	0.09%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	2,493,823,487.75	17,255,311.42	0.37%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	40,399,955.43	279,536.15	0.01%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	243,725,889.86	1,686,392.86	0.04%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	258,350,298.88	1,787,582.35	0.04%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	162,530,767.16	1,124,586.01	0.02%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	512,549,538.75	3,546,442.62	0.08%
JP1300141445	JPGV 2.400 03/20/34 JAPAN	GOV	JP	JPY	A1	142,839,143.29	988,335.35	0.02%
JP1300151485	JPGV 2.500 06/20/34 JAPAN	GOV	JP	JPY	A1	128,121,112.89	886,498.07	0.02%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	210,299,335.94	1,455,107.21	0.03%
JP1300321A34	JPGV 2.300 03/20/40 JAPAN	GOV	JP	JPY	A1	210,282,637.77	1,454,991.67	0.03%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	210,270,902.32	1,454,910.47	0.03%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	104,309,602.29	721,741.01	0.02%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	5,815,205,145.95	40,236,679.24	0.86%
JP1300701M48	JPGV 0.700 03/20/51 JAPAN	GOV	JP	JPY	A1	690,649,945.20	4,778,758.38	0.10%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	7,949,060,011.42	55,001,288.85	1.18%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	549,493,080.43	3,802,063.09	0.08%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	2,480,016,778.63	17,159,779.77	0.37%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	245,368,586.86	1,697,759.04	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	160,930.66	1,113.51	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	415,336,684.43	2,873,805.57	0.06%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	1,825,002,629.43	12,627,593.28	0.27%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	415,383,722.84	2,874,131.04	0.06%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	2,425,936,128.22	16,785,583.90	0.36%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	216,648,242.68	1,499,036.69	0.03%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	216,631,272.41	1,498,919.26	0.03%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	216,652,732.20	1,499,067.75	0.03%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	1,201,513,301.50	8,313,533.93	0.18%
JP1743081R51	JPGV 08/25/25 JAPAN	GOV	JP	JPY	A1	139,723,248.87	966,775.79	0.02%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	570,788,799.71	3,949,412.84	0.08%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	2,001,414,093.08	13,848,222.87	0.30%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	976,221,498.71	6,754,690.56	0.14%
JP3294460005	INPEX ODSH INPEX	COM	JP	JPY	A1	5,138,796,699.27	35,556,460.92	0.76%
JP3305530002	COMSYS HOLDINGS ODSH COMSYS HOLDINGS	COM	JP	JPY	A1	1,529,550,999.10	10,583,298.68	0.23%
JP3386380004	J.FRONT RETAIL ODSH J.FRONT RETAIL	COM	JP	JPY	A1	5,138,868,149.09	35,556,955.29	0.76%
JP3397200001	SUZUKI MOTOR ODSH SUZUKI MOTOR	COM	JP	JPY	A1	2,298,099.87	15,901.06	0.00%
JP3404600003	SUMITOMO CORP ODSH SUMITOMO CORP	COM	JP	JPY	A1	2,652,941,399.56	18,356,283.13	0.39%
JP3409000001	SUMITOMO REALTY ODSH SUMITOMO REALTY	COM	JP	JPY	A1	3,111,646,998.18	21,530,167.73	0.46%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	1,871,334,902.79	12,948,176.44	0.28%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	3,034,817,780.79	20,998,569.53	0.45%
JP3463000004	TAKEDA PHARMA ODSH TAKEDA PHARMA	COM	JP	JPY	A1	3,337,677,998.35	23,094,125.77	0.49%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	1,548,835,198.55	10,716,730.28	0.23%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	1,539,014,788.78	10,648,780.71	0.23%
JP3560800009	TOKAI CARBON ODSH TOKAI CARBON	COM	JP	JPY	A1	204,620,398.86	1,415,813.40	0.03%
JP3585800000	TEP HLDG ODSH TEP HLDG	COM	JP	JPY	A1	4,160,602,049.66	28,788,117.69	0.62%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	5,138,855,749.18	35,556,869.49	0.76%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	1,242,632,948.46	8,598,049.79	0.18%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	4,981,679,999.35	34,469,336.02	0.74%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	532,671,998.80	3,685,674.33	0.08%
JP3811000003	FUJIKURA ODSH FUJIKURA	COM	JP	JPY	A1	91,883,999.24	635,765.53	0.01%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3814000000	FUJIFILM ODSH FUJIFILM	COM	JP	JPY	A1	118,697,598.76	821,294.71	0.02%
JP3894900004	IMH ODSH IMH	COM	JP	JPY	A1	227,311,199.49	1,572,816.02	0.03%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	5,138,663,999.16	35,555,542.73	0.76%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	535,174,199.30	3,702,987.61	0.08%
KYG0260P1028	AMER SPORTS ODSH AMER SPORTS	COM	US	USD	AAA	60,770.54	60,770.54	0.00%
KYG070341048	BAIDU ODSH BAIDU	COM	HK	HKD		279,112,980.16	35,556,997.22	0.76%
KYG210961051	CHINA MENGNIU ODSH CHINA MENGNIU	COM	HK	HKD		279,113,060.47	35,557,007.45	0.76%
KYG211461085	CTF GROUP ODSH CTF GROUP	COM	HK	HKD		12,122,639.94	1,544,337.62	0.03%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	17,013,440.90	17,013,440.90	0.36%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		21,455,253.29	2,733,245.80	0.06%
KYG5496K1242	LI NING ODSH LI NING	COM	HK	HKD		249,775,053.00	31,819,555.15	0.68%
KYG5635P1090	LONGFOR GRP HLDG ODSH LONGFOR GRP HLDG	COM	HK	HKD		5,110,139.90	650,995.27	0.01%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	971,532.63	971,532.63	0.02%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	1,407,654.86	1,407,654.86	0.03%
KYG7800X1079	SANDS CHINA ODSH SANDS CHINA	COM	HK	HKD		15,227,583.95	1,939,885.27	0.04%
KYG8087W1015	SHENZHOU INTL ODSH SHENZHOU INTL	COM	HK	HKD		118,718,179.92	15,123,846.95	0.32%
KYG8167W1380	SINO BIOPHARM ODSH SINO BIOPHARM	COM	HK	HKD		67,369,488.95	8,582,391.01	0.18%
KYG8586D1097	SUNNY OPTICAL ODSH SUNNY OPTICAL	COM	HK	HKD		150,453,399.94	19,166,686.98	0.41%
KYG872641009	TECNOGLASS ODSH TECNOGLASS	COM	US	USD	AAA	1,465,931.32	1,465,931.32	0.03%
KYG8807B1068	THERAVANCE ODSH THERAVANCE	COM	US	USD	AAA	1,261,358.67	1,261,358.67	0.03%
KYG8878S1030	TINGYI ODSH TINGYI	COM	HK	HKD		29,576,447.96	3,767,827.91	0.08%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	3,363,826.11	3,363,826.11	0.07%
MHY7542C1306	SCORPIO TANKERS ODSH SCORPIO TANKERS	COM	US	USD	AAA	10,655.88	10,655.88	0.00%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	9,631,461.83	11,344,460.87	0.24%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	461,656.26	543,763.91	0.01%
NO0010821598	NOGV 2.000 04/26/28 NORWAY	GOV	NO	NOK	AAA	9,927,538.30	985,974.69	0.02%
NO0010930522	NOGV 1.250 09/17/31 NORWAY	GOV	NO	NOK	AAA	275,865.29	27,398.15	0.00%
NO0012837642	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	AAA	9,751.12	968.45	0.00%
NO0013148338	NOGV 3.625 04/13/34 NORWAY	GOV	NO	NOK	AAA	44,988.99	4,468.18	0.00%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	6,889.03	684.20	0.00%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	137,807.56	137,807.56	0.00%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	7,857,035.90	7,857,035.90	0.17%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	10,078,569.22	10,078,569.22	0.22%
SG3254976487	SGGV 2.750 04/01/42 SINGAPORE	GOV	SG	SGD		1,131,370.23	887,639.44	0.02%
US00090Q1031	ADT ODSH ADT	COM	US	USD	AAA	753,398.88	753,398.88	0.02%
US00206R1023	AT&T ODSH AT&T	COM	US	USD	AAA	448,844.20	448,844.20	0.01%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	12,108,072.01	12,108,072.01	0.26%
US00737L1035	ADTALEM GLO EDU ODSH ADTALEM GLO EDU	COM	US	USD	AAA	15,108.39	15,108.39	0.00%
US00766T1007	AECOM ODSH AECOM	COM	US	USD	AAA	1,026,585.51	1,026,585.51	0.02%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US013051EA13	ALBTA 3.300 03/15/28 ALBERTA	BND	CA	USD	AAA	5,953.98	5,953.98	0.00%
US013051ET04	ALBTA 4.500 01/24/34 ALBERTA	BND	CA	USD	AAA	1,013,420.40	1,013,420.40	0.02%
US0144421072	ALECTOR ODSH ALECTOR	COM	US	USD	AAA	398,407.38	398,407.38	0.01%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	97.90	97.90	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	8,202,248.50	8,202,248.50	0.18%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	424,697.87	424,697.87	0.01%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	49,561,551.18	49,561,551.18	1.06%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	9,939,196.64	9,939,196.64	0.21%
US03213A1043	AMPLITUDE ODSH AMPLITUDE	COM	US	USD	AAA	801,790.03	801,790.03	0.02%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	787,158.72	787,158.72	0.02%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	48,675,489.83	48,675,489.83	1.04%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	254,399.51	254,399.51	0.01%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	6,607,491.12	6,607,491.12	0.14%
US03820C1053	APPLIED IND TECH ODSH APPLIED IND TECH	COM	US	USD	AAA	224,282.78	224,282.78	0.00%
US03831W1080	APPLOVIN ODSH APPLOVIN	COM	US	USD	AAA	4,495,830.54	4,495,830.54	0.10%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	6,817,579.99	6,817,579.99	0.15%
US04247X1028	ARMSTRONG WORLD ODSH ARMSTRONG WORLD	COM	US	USD	AAA	434,820.58	434,820.58	0.01%
US0441861046	ASHLAND ODSH ASHLAND	COM	US	USD	AAA	2,769,010.69	2,769,010.69	0.06%
US045167GE77	ADB 4.875 05/21/26 MTN ADB	BND	PH	USD		4,302,960.30	4,302,960.30	0.09%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	27,648.22	27,648.22	0.00%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	476,663.49	476,663.49	0.01%
US05329W1027	AUTONATION ODSH AUTONATION	COM	US	USD	AAA	1,227,159.93	1,227,159.93	0.03%
US05368V1061	AVIENT ODSH AVIENT	COM	US	USD	AAA	932,940.53	932,940.53	0.02%
US05990K1060	BANC OF CA ODSH BANC OF CA	COM	US	USD	AAA	269,544.91	269,544.91	0.01%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	57,240,119.77	57,240,119.77	1.23%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	44,672,290.64	44,672,290.64	0.96%
US0640581007	BONY MELLON ODSH BONY MELLON	COM	US	USD	AAA	993,271.01	993,271.01	0.02%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	20,478,524.83	20,478,524.83	0.44%
US06652N1072	BANK7 ODSH BANK7	COM	US	USD	AAA	937,563.12	937,563.12	0.02%
US06654A1034	BANKWELL FIN ODSH BANKWELL FIN	COM	US	USD	AAA	28,924.28	28,924.28	0.00%
US0668491006	BAR HARBOR ODSH BAR HARBOR	COM	US	USD	AAA	182,562.52	182,562.52	0.00%
US07272M1071	BAYCOM ODSH BAYCOM	COM	US	USD	AAA	932,042.94	932,042.94	0.02%
US07831C1036	BELLRING BRAND ODSH BELLRING BRAND	COM	US	USD	AAA	220,185.50	220,185.50	0.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	21,515,900.53	21,515,900.53	0.46%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	13,898,770.39	13,898,770.39	0.30%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	8,355,719.03	8,355,719.03	0.18%
US1086211034	BRIDGEWATER BAN ODSH BRIDGEWATER BAN	COM	US	USD	AAA	66,260.26	66,260.26	0.00%
US1096411004	BRINKER INTL ODSH BRINKER INTL	COM	US	USD	AAA	4,271,012.90	4,271,012.90	0.09%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	21,923,633.93	21,923,633.93	0.47%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US11133T1034	BROADRIDGE ODSH BROADRIDGE	COM	US	USD	AAA	10,891,834.33	10,891,834.33	0.23%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	6,608,793.60	6,608,793.60	0.14%
US11373M1071	BROOKLINE BANC RP ODSH BROOKLINE BANC RP	COM	US	USD	AAA	2,139,836.77	2,139,836.77	0.05%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	1,461,254.10	1,461,254.10	0.03%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	615,628.40	615,628.40	0.01%
US1261281075	CNB FINANL ODSH CNB FINANL	COM	US	USD	AAA	1,740,527.97	1,740,527.97	0.04%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	928,865.40	928,865.40	0.02%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	13,257,910.29	13,257,910.29	0.28%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	7,660,047.99	7,660,047.99	0.16%
US1396741050	CAPITAL CITY BK ODSH CAPITAL CITY BK	COM	US	USD	AAA	366,982.40	366,982.40	0.01%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	23,812,993.44	23,812,993.44	0.51%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	5,030,939.69	5,030,939.69	0.11%
US1547604090	CENTRAL PAC FIN ODSH CENTRAL PAC FIN	COM	US	USD	AAA	4,504,441.11	4,504,441.11	0.10%
US15872M1045	CHAMPIONX ODSH CHAMPIONX	COM	US	USD	AAA	12,089.25	12,089.25	0.00%
US1598641074	CHARLES RIVER LB ODSH CHARLES RIVER LB	COM	US	USD	AAA	7,201,763.55	7,201,763.55	0.15%
US1696561059	CHIPOTLE ODSH CHIPOTLE	COM	US	USD	AAA	47,876,831.10	47,876,831.10	1.03%
US1713401024	CHURCH & DWIGHT ODSH CHURCH & DWIGHT	COM	US	USD	AAA	134.26	134.26	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	11,474,283.59	11,474,283.59	0.25%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	3,548,348.11	3,548,348.11	0.08%
US1788671071	CIVISTA ODSH CIVISTA	COM	US	USD	AAA	173,916.83	173,916.83	0.00%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	579,745.35	579,745.35	0.01%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	6,471,583.03	6,471,583.03	0.14%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	425,567.15	425,567.15	0.01%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	1,713,322.08	1,713,322.08	0.04%
US2041491083	COMMUNITY TRUST ODSH COMMUNITY TRUST	COM	US	USD	AAA	3,998,717.95	3,998,717.95	0.09%
US20451Q1040	COMPASS DIVER ODSH COMPASS DIVER	COM	US	USD	AAA	949,193.31	949,193.31	0.02%
US2067871036	CONDUENT ODSH CONDUENT	COM	US	USD	AAA	1,505.04	1,505.04	0.00%
US2105021008	CPS ODSH CPS	COM	US	USD	AAA	166,058.69	166,058.69	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	497,458.07	497,458.07	0.01%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	696,400.66	696,400.66	0.01%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	3,426,932.02	3,426,932.02	0.07%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	AAA	88,172.84	88,172.84	0.00%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	25,644,937.94	25,644,937.94	0.55%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	1,215,035.97	1,215,035.97	0.03%
US2435371073	DECKERS OUTDOOR ODSH DECKERS OUTDOOR	COM	US	USD	AAA	4,576,140.61	4,576,140.61	0.10%
US24906P1093	DENTSPLY SIRONA ODSH DENTSPLY SIRONA	COM	US	USD	AAA	12,192,239.09	12,192,239.09	0.26%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	8,774,853.52	8,774,853.52	0.19%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	425,624.17	425,624.17	0.01%
US25754A2015	DOMINOS PIZZA ODSH DOMINOS PIZZA	COM	US	USD	AAA	10,887,430.99	10,887,430.99	0.23%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	7,927,827.99	7,927,827.99	0.17%
US26818M1080	DYNE THERAPEUTIC ODSH DYNE THERAPEUTIC	COM	US	USD	AAA	215.11	215.11	0.00%
US2689481065	EAGLE BANCORP ODSH EAGLE BANCORP	COM	US	USD	AAA	99,034.39	99,034.39	0.00%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	208.35	208.35	0.00%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	3,881,365.19	3,881,365.19	0.08%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	6,609,565.71	6,609,565.71	0.14%
US29355A1079	ENPHASE ENERGY ODSH ENPHASE ENERGY	COM	US	USD	AAA	174.23	174.23	0.00%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	1,045,126.41	1,045,126.41	0.02%
US29667D1046	ESSA BANCORP ODSH ESSA BANCORP	COM	US	USD	AAA	185,102.91	185,102.91	0.00%
US29788T1034	E2OPEN PARENT ODSH E2OPEN PARENT	COM	US	USD	AAA	4,575.69	4,575.69	0.00%
US30063P1057	EXACT SCI ODSH EXACT SCI	COM	US	USD	AAA	1,335,813.57	1,335,813.57	0.03%
US30161Q1040	EXELIXIS ODSH EXELIXIS	COM	US	USD	AAA	54,082.76	54,082.76	0.00%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	1,260,538.68	1,260,538.68	0.03%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	5,152,377.07	5,152,377.07	0.11%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	8,020,933.78	8,020,933.78	0.17%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	8,175,349.65	8,175,349.65	0.18%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	8,175,349.43	8,175,349.43	0.18%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	2,833,534.02	2,833,534.02	0.06%
US31609R1005	FIDELITY D&D BAN ODSH FIDELITY D&D BAN	COM	US	USD	AAA	141,659.40	141,659.40	0.00%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	49,275,312.67	49,275,312.67	1.06%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	518,774.51	518,774.51	0.01%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	178,555.43	178,555.43	0.00%
US3193832041	FIRST BUSEY ODSH FIRST BUSEY	COM	US	USD	AAA	8,514.67	8,514.67	0.00%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	3,932,077.23	3,932,077.23	0.08%
US3205571017	FIRST INTERNET ODSH FIRST INTERNET	COM	US	USD	AAA	158,984.24	158,984.24	0.00%
US32055Y2019	FIRST INTERSTATE ODSH FIRST INTERSTATE	COM	US	USD	AAA	6,498,742.17	6,498,742.17	0.14%
US3369011032	1ST SOURCE ODSH 1ST SOURCE	COM	US	USD	AAA	2,798,466.11	2,798,466.11	0.06%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	24,126,889.79	24,126,889.79	0.52%
US33830T1034	FIVE STAR BANC ODSH FIVE STAR BANC	COM	US	USD	AAA	935,752.94	935,752.94	0.02%
US34354P1057	FLOWSERVE ODSH FLOWSERVE	COM	US	USD	AAA	153,121.65	153,121.65	0.00%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	1,638,740.92	1,638,740.92	0.04%
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	6,730,100.00	6,730,100.00	0.14%
US36251C1036	GMS ODSH GMS	COM	US	USD	AAA	1,716,579.84	1,716,579.84	0.04%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	18,339.67	18,339.67	0.00%
US3719011096	GENTEX ODSH GENTEX	COM	US	USD	AAA	20,510.82	20,510.82	0.00%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	7,956,273.53	7,956,273.53	0.17%
US38046W2044	GOHEALTH ODSH GOHEALTH	COM	US	USD	AAA	28,905.58	28,905.58	0.00%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	5,869,768.46	5,869,768.46	0.13%
US4007641065	GUARANTY BANCSH ODSH GUARANTY BANCSH	COM	US	USD	AAA	1,075,837.66	1,075,837.66	0.02%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US40171V1008	GUIDEWIRE ODSH GUIDEWIRE	COM	US	USD	AAA	785,739.79	785,739.79	0.02%
US4046091090	HACKETT GROUP ODSH HACKETT GROUP	COM	US	USD	AAA	3,385,294.59	3,385,294.59	0.07%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	AAA	4,841,507.26	4,841,507.26	0.10%
US4104952043	HANMI FINANCIAL ODSH HANMI FINANCIAL	COM	US	USD	AAA	67,945.87	67,945.87	0.00%
US4108671052	HANOVER INSUR ODSH HANOVER INSUR	COM	US	USD	AAA	178,967.77	178,967.77	0.00%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	25,625,411.14	25,625,411.14	0.55%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	30,511,867.97	30,511,867.97	0.65%
US4327481010	HILLTOP HLDG ODSH HILLTOP HLDG	COM	US	USD	AAA	306,473.85	306,473.85	0.01%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	9,465,028.78	9,465,028.78	0.20%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	18,309,724.72	18,309,724.72	0.39%
US4433201062	HUB GROUP ODSH HUB GROUP	COM	US	USD	AAA	374,039.04	374,039.04	0.01%
US4435731009	HUBSPOT ODSH HUBSPOT	COM	US	USD	AAA	1,071,214.56	1,071,214.56	0.02%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	326.98	326.98	0.00%
US4538386099	INDEPENDENT MI ODSH INDEPENDENT MI	COM	US	USD	AAA	3,033,315.20	3,033,315.20	0.06%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	460,813.77	460,813.77	0.01%
US45826J1051	INTELLIA ODSH INTELLIA	COM	US	USD	AAA	29.30	29.30	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	12,198,373.93	12,198,373.93	0.26%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	7,236,550.76	7,236,550.76	0.15%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	435,684.62	435,684.62	0.01%
US4622601007	IOVANCE ODSH IOVANCE	COM	US	USD	AAA	28.65	28.65	0.00%
US46266C1053	IQVIA HLDGS ODSH IQVIA HLDGS	COM	US	USD	AAA	13,024,232.00	13,024,232.00	0.28%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	25,897.57	25,897.57	0.00%
US46489V3024	PERSPECTIVE THER ODSH PERSPECTIVE THER	COM	US	USD	AAA	105.43	105.43	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	169,285,416.23	169,285,416.23	3.63%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	44,837,900.80	44,837,900.80	0.96%
US47805L1017	JOHN MARSHALL ODSH JOHN MARSHALL	COM	US	USD	AAA	170,422.60	170,422.60	0.00%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	31,319,199.99	31,319,199.99	0.67%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	436.56	436.56	0.00%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	134,345.50	134,345.50	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	33,543,885.36	33,543,885.36	0.72%
US50050N1037	KONTOOR BRANDS ODSH KONTOOR BRANDS	COM	US	USD	AAA	12,500,274.18	12,500,274.18	0.27%
US50181P1003	LCNB ODSH LCNB	COM	US	USD	AAA	1,227.25	1,227.25	0.00%
US5116561003	LAKELAND FIN ODSH LAKELAND FIN	COM	US	USD	AAA	3,768,102.84	3,768,102.84	0.08%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	424,220.45	424,220.45	0.01%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	1,521,237.15	1,521,237.15	0.03%
US55261F1049	M&T BNK US ODSH M&T BNK US	COM	US	USD	AAA	6,230,145.32	6,230,145.32	0.13%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	176,401.34	176,401.34	0.00%
US5627501092	MANHATTAN ASSOC ODSH MANHATTAN ASSOC	COM	US	USD	AAA	67,097.61	67,097.61	0.00%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	2,709,025.96	2,709,025.96	0.06%

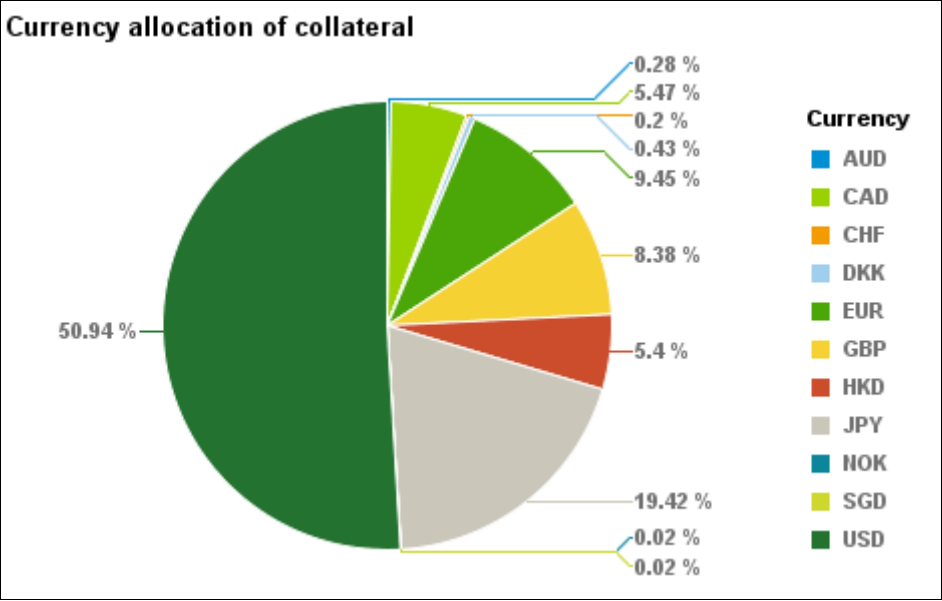
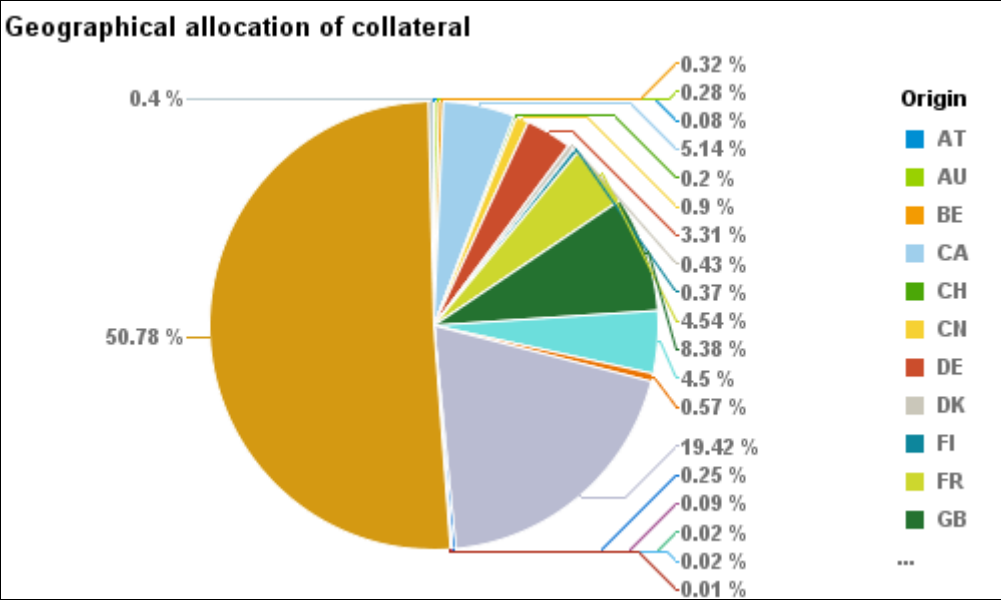
Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	12,630,928.97	12,630,928.97	0.27%
US58985J1051	MERIDIANLINK ODSH MERIDIANLINK	COM	US	USD	AAA	368,136.64	368,136.64	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	62,138,989.30	62,138,989.30	1.33%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,938,926.08	9,938,926.08	0.21%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	423,297.42	423,297.42	0.01%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	29,716.46	29,716.46	0.00%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	505,126.77	505,126.77	0.01%
US6081901042	MOHAWK INDS ODSH MOHAWK INDS	COM	US	USD	AAA	3,641,976.42	3,641,976.42	0.08%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	133,671.45	133,671.45	0.00%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	1,778,060.03	1,778,060.03	0.04%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	3,920,760.64	3,920,760.64	0.08%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	10,610,999.17	10,610,999.17	0.23%
US6304021057	NAPCO SECURITY ODSH NAPCO SECURITY	COM	US	USD	AAA	16,570.75	16,570.75	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	6,609,607.49	6,609,607.49	0.14%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	1,711,442.40	1,711,442.40	0.04%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	33,332,337.28	33,332,337.28	0.71%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	6,609,746.64	6,609,746.64	0.14%
US6501111073	NEW YORK TIMES ODSH NEW YORK TIMES	COM	US	USD	AAA	11,371,345.71	11,371,345.71	0.24%
US6515871076	NEWMARKET VG ODSH NEWMARKET VG	COM	US	USD	AAA	748,340.67	748,340.67	0.02%
US65158N1028	NEWMARK GROUP ODSH NEWMARK GROUP	COM	US	USD	AAA	5,153,907.78	5,153,907.78	0.11%
US6516391066	NEWMONT CORP ODSH NEWMONT CORP	COM	US	USD	AAA	16,648,688.72	16,648,688.72	0.36%
US65290E1010	NEXTRACKER ODSH NEXTRACKER	COM	US	USD	AAA	1,260,517.26	1,260,517.26	0.03%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	107.94	107.94	0.00%
US6641211007	NORTHEAST COMM ODSH NORTHEAST COMM	COM	US	USD	AAA	594,876.08	594,876.08	0.01%
US6695491075	NORWOOD FINANCL ODSH NORWOOD FINANCL	COM	US	USD	AAA	2,763.15	2,763.15	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	243,261,046.25	243,261,046.25	5.21%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	6,608,339.69	6,608,339.69	0.14%
US67080M1036	NURIX ODSH NURIX	COM	US	USD	AAA	2,195,905.89	2,195,905.89	0.05%
US67103H1077	OREILLY AUTO ODSH OREILLY AUTO	COM	US	USD	AAA	3,561,870.00	3,561,870.00	0.08%
US6802771005	OLD SECOND BANCO ODSH OLD SECOND BANCO	COM	US	USD	AAA	860,782.43	860,782.43	0.02%
US68235P1084	ONE GAS ODSH ONE GAS	COM	US	USD	AAA	8,953,192.87	8,953,192.87	0.19%
US68323AFF66	ONTAR 2.300 06/15/26 ONTARIO	BND	CA	USD	AAA	4,920.21	4,920.21	0.00%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	448,736.64	448,736.64	0.01%
US68989M2026	OUSTER ODSH OUSTER	COM	US	USD	AAA	352,018.74	352,018.74	0.01%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	2,231,855.77	2,231,855.77	0.05%
US69478X1054	PPBI ODSH PPBI	COM	US	USD	AAA	4,785,585.04	4,785,585.04	0.10%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	731,321.48	731,321.48	0.02%
US7008851062	PARKE BANCORP ODSH PARKE BANCORP	COM	US	USD	AAA	53,714.40	53,714.40	0.00%
US70451X1046	PAYONEER GLOBAL ODSH PAYONEER GLOBAL	COM	US	USD	AAA	38.09	38.09	0.00%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7105771072	PEOPLE BANK NC ODSH PEOPLE BANK NC	COM	US	USD	AAA	247,640.11	247,640.11	0.01%
US7110401053	PEOPLES FINL SER ODSH PEOPLES FINL SER	COM	US	USD	AAA	925,935.57	925,935.57	0.02%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	35,320,700.98	35,320,700.98	0.76%
US72147K1088	PILGRIMS PRIDE ODSH PILGRIMS PRIDE	COM	US	USD	AAA	265,134.01	265,134.01	0.01%
US74164F1030	PRIMORIS SERV ODSH PRIMORIS SERV	COM	US	USD	AAA	3,222,316.11	3,222,316.11	0.07%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	30,167,199.68	30,167,199.68	0.65%
US74167B1098	PRIMIS FINANCIAL ODSH PRIMIS FINANCIAL	COM	US	USD	AAA	17,004.23	17,004.23	0.00%
US74179A1079	PRINCETON BANCOR ODSH PRINCETON BANCOR	COM	US	USD	AAA	396,876.01	396,876.01	0.01%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	425,440.50	425,440.50	0.01%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	4,143,817.63	4,143,817.63	0.09%
US74930B1052	RBB ODSH RBB	COM	US	USD	AAA	472,088.48	472,088.48	0.01%
US7534221046	RAPID7 ODSH RAPID7	COM	US	USD	AAA	945,471.72	945,471.72	0.02%
US75524W1080	RE/MAX HOLDINGS ODSH RE/MAX HOLDINGS	COM	US	USD	AAA	1,026,968.18	1,026,968.18	0.02%
US75605Y1064	ANYWHERE REAL ES ODSH ANYWHERE REAL ES	COM	US	USD	AAA	178,822.07	178,822.07	0.00%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	10,612,880.68	10,612,880.68	0.23%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	9,882,616.95	9,882,616.95	0.21%
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	475,196.45	475,196.45	0.01%
US7707001027	ROBINHOOD ODSH ROBINHOOD	COM	US	USD	AAA	2,772,230.22	2,772,230.22	0.06%
US7820111000	RUSH STREET INTE ODSH RUSH STREET INTE	COM	US	USD	AAA	7,550.74	7,550.74	0.00%
US78349D1072	RXSIGHT ODSH RXSIGHT	COM	US	USD	AAA	726,594.91	726,594.91	0.02%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	2,890,081.77	2,890,081.77	0.06%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	26,860,556.04	26,860,556.04	0.58%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	40,273,987.80	40,273,987.80	0.86%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	31,564,623.51	31,564,623.51	0.68%
US8085411069	MATIV HOLDINGS ODSH MATIV HOLDINGS	COM	US	USD	AAA	309,920.22	309,920.22	0.01%
US8110544025	E W SCRIPPS ODSH E W SCRIPPS	COM	US	USD	AAA	81.53	81.53	0.00%
US8163001071	SELECTIVE INS ODSH SELECTIVE INS	COM	US	USD	AAA	16,121,962.59	16,121,962.59	0.35%
US8251071051	SHORE BANC ODSH SHORE BANC	COM	US	USD	AAA	2,433,708.40	2,433,708.40	0.05%
US8287302009	SIMMONS FIRST ODSH SIMMONS FIRST	COM	US	USD	AAA	716,142.19	716,142.19	0.02%
US8308791024	SKYWEST ODSH SKYWEST	COM	US	USD	AAA	184,680.81	184,680.81	0.00%
US8361001071	SOUNDHOUND AI ODSH SOUNDHOUND AI	COM	US	USD	AAA	4,150,227.45	4,150,227.45	0.09%
US83946P1075	SOUTH PLAINS FIN ODSH SOUTH PLAINS FIN	COM	US	USD	AAA	1,444,258.62	1,444,258.62	0.03%
US8428731017	SOUTHERN FIRST ODSH SOUTHERN FIRST	COM	US	USD	AAA	117,287.85	117,287.85	0.00%
US8433801060	SOUTHERN MO ODSH SOUTHERN MO	COM	US	USD	AAA	383,989.25	383,989.25	0.01%
US84470P1093	SOUTHSIDE ODSH SOUTHSIDE	COM	US	USD	AAA	5,065.19	5,065.19	0.00%
US8603721015	STEWART INFO SER ODSH STEWART INFO SER	COM	US	USD	AAA	322,042.78	322,042.78	0.01%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	27,072,681.77	27,072,681.77	0.58%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	3,447,003.54	3,447,003.54	0.07%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	32,371,106.92	32,371,106.92	0.69%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	13,563,831.66	13,563,831.66	0.29%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	982.71	982.71	0.00%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	13,898,773.90	13,898,773.90	0.30%
US87724P1066	TAYLOR MORRISO ODSH TAYLOR MORRISO	COM	US	USD	AAA	9,708,357.23	9,708,357.23	0.21%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	12,818,279.63	12,818,279.63	0.27%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	33,332,751.86	33,332,751.86	0.71%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	398,001.83	398,001.83	0.01%
US8901101092	TOMPKINS FIN ODSH TOMPKINS FIN	COM	US	USD	AAA	28,737.33	28,737.33	0.00%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	4,345,692.59	4,345,692.59	0.09%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	6,983,785.79	6,983,785.79	0.15%
US89785L1070	TRUECAR ODSH TRUECAR	COM	US	USD	AAA	66,284.24	66,284.24	0.00%
US89785X1019	TRUEBLUE ODSH TRUEBLUE	COM	US	USD	AAA	109,202.82	109,202.82	0.00%
US90278Q1085	UFP INDUSTRIES ODSH UFP INDUSTRIES	COM	US	USD	AAA	12,572,394.74	12,572,394.74	0.27%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	160,675.91	160,675.91	0.00%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	206,049.99	206,049.99	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	306,870.71	306,870.71	0.01%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	387.62	387.62	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	643,806.00	643,806.00	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	620,567.90	620,567.90	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	66,648.44	66,648.44	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	1,122.31	1,122.31	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,818.34	5,818.34	0.00%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	AAA	4,330.80	4,330.80	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	25,961.70	25,961.70	0.00%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	210,354.06	210,354.06	0.00%
US912810RL44	UST 0.750 02/15/45 US TREASURY	GOV	US	USD	AAA	1,454,898.29	1,454,898.29	0.03%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	225.24	225.24	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	251,153.23	251,153.23	0.01%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	74.50	74.50	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	252,446.36	252,446.36	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	380,399.65	380,399.65	0.01%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	216.19	216.19	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	747,883.51	747,883.51	0.02%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	3,849,309.81	3,849,309.81	0.08%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	3,837,733.04	3,837,733.04	0.08%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	443,619.22	443,619.22	0.01%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	54,351.05	54,351.05	0.00%
US912810UJ50	UST 4.750 02/15/45 US TREASURY	GOV	US	USD	AAA	100.45	100.45	0.00%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,090,833.18	1,090,833.18	0.02%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	734,664.76	734,664.76	0.02%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	7,572.06	7,572.06	0.00%
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	AAA	858,402.69	858,402.69	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	699,314.62	699,314.62	0.01%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	982.15	982.15	0.00%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	308,071.57	308,071.57	0.01%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	5,230,400.91	5,230,400.91	0.11%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	394,752.68	394,752.68	0.01%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	1,118,376.62	1,118,376.62	0.02%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	2,728,718.44	2,728,718.44	0.06%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	13,075.20	13,075.20	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,631,962.89	2,631,962.89	0.06%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	438,700.74	438,700.74	0.01%
US91282CDW82	UST 1.750 01/31/29 US TREASURY	GOV	US	USD	AAA	638,048.59	638,048.59	0.01%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	1,077,779.55	1,077,779.55	0.02%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	2,785,146.88	2,785,146.88	0.06%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	74,271.57	74,271.57	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	608,198.38	608,198.38	0.01%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	7,397,195.46	7,397,195.46	0.16%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	846,181.04	846,181.04	0.02%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	907,953.34	907,953.34	0.02%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	11,406.03	11,406.03	0.00%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	510.49	510.49	0.00%
US91282CJS17	UST 4.250 12/31/25 US TREASURY	GOV	US	USD	AAA	12,408.09	12,408.09	0.00%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	607,738.10	607,738.10	0.01%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	540,838.60	540,838.60	0.01%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	281,680.54	281,680.54	0.01%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,264,521.06	3,264,521.06	0.07%
US91282CMV09	UST 3.875 03/31/27 US TREASURY	GOV	US	USD	AAA	2,757,029.07	2,757,029.07	0.06%
US91307C1027	UTD THERAPEUT ODSH UTD THERAPEUT	COM	US	USD	AAA	260,740.93	260,740.93	0.01%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	53,257,244.98	53,257,244.98	1.14%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	316,395.77	316,395.77	0.01%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	2,315,205.09	2,315,205.09	0.05%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	AAA	143,940.41	143,940.41	0.00%
US92556V1061	VIATRIS ODSH VIATRIS	COM	US	USD	AAA	597.60	597.60	0.00%
US9280311039	VIRGINIA ODSH VIRGINIA	COM	US	USD	AAA	33,098.48	33,098.48	0.00%
US92846Q1076	VITA COCO CO ODSH VITA COCO CO	COM	US	USD	AAA	3,344,053.91	3,344,053.91	0.07%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	1,031,833.43	1,031,833.43	0.02%

Collateral data - as at 07/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	17,950,950.20	17,950,950.20	0.38%
US9406101082	WASHINGTON TRUST ODSH WASHINGTON TRUST	COM	US	USD	AAA	46,841.11	46,841.11	0.00%
US9427491025	WATTS WATER ODSH WATTS WATER	COM	US	USD	AAA	616,106.23	616,106.23	0.01%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	27,069,429.18	27,069,429.18	0.58%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	8,156,941.99	8,156,941.99	0.17%
US9570901036	WESTAMERICA BANC ODSH WESTAMERICA BANC	COM	US	USD	AAA	1,545,606.64	1,545,606.64	0.03%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	12,329,759.99	12,329,759.99	0.26%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	10,597,499.84	10,597,499.84	0.23%
US98978V1035	ZOETIS ODSH ZOETIS	COM	US	USD	AAA	6,609,521.78	6,609,521.78	0.14%
US98980B1035	ZIPRECRUITER ODSH ZIPRECRUITER	COM	US	USD	AAA	274.24	274.24	0.00%
US98980G1022	ZSCALER ODSH ZSCALER	COM	US	USD	AAA	261,519.81	261,519.81	0.01%
XS2963925883	EBRD 4.915 12/19/34 25 MTN EBRD	GOV	SU	USD		309,466.47	309,466.47	0.01%
	GENPACT ODSH ***DUPLICATE	EXT	US	USD	AAA	7,649,433.79	7,649,433.79	0.16%
	Unknown Company Description	UNK		CAD		22,618,224.98	16,618,776.59	0.36%
	Unknown Company Description	UNK		CAD		209.81	154.16	0.00%
	Unknown Company Description	UNK		USD		1,937,140.98	1,937,140.98	0.04%
						Total:	4,668,753,375.35	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)	766,347,537.42
2	BNP PARIBAS ARBITRAGE LONDON/P/	657,774,765.65

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	766,225,861.17
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	661,582,440.42
3	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	450,280,686.72

4	NOMURA INTERNATIONAL PLC (PARENT)	310,862,567.78
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	292,620,199.53