



Securities Lending Report

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

Report as at 11/09/2025

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)	12,966,317,881
Reference currency of the fund	USD

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

Securities lending data - as at 11/09/2025	
Currently on loan in USD (base currency)	4,212,336,936.85
Current percentage on loan (in % of the fund AuM)	32.49%
Collateral value (cash and securities) in USD (base currency)	5,192,098,718.75
Collateral value (cash and securities) in % of loan	123%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,381,167,923.15
12-month average on loan as a % of the fund AuM	26.36%
12-month maximum on loan in USD	4,081,607,161.38
12-month maximum on loan as a % of the fund AuM	31.51%
Gross Return for the fund over the last 12 months in (base currency fund)	6,620,814.59
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0516%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	46,675.08	54,738.04	0.00%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	802,906.86	941,606.25	0.02%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	12,753.59	14,956.73	0.00%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	7,571.16	8,879.05	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	19,802.59	23,223.42	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	1,027,869.84	1,205,430.81	0.02%
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	5,101,514.40	5,982,783.41	0.12%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	311.56	365.38	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	123,149.40	144,423.03	0.00%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	302,376.45	354,610.93	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	2,286,868.74	2,681,917.43	0.05%
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	1,888,989.62	1,252,134.22	0.02%
AU000000IAG3	IAG AU ODSH IAG AU	COM	AU	AUD	AAA	225.42	149.42	0.00%
AU000000TLS2	TELSTRA GROUP ODSH TELSTRA GROUP	COM	AU	AUD	AAA	79.03	52.39	0.00%
AU000000WBC1	WESTPAC ODSH WESTPAC	COM	AU	AUD	AAA	4,595,744.99	3,046,332.03	0.06%
AU0000013740	AUGV 2.500 05/21/30 AUSTRALIA	GOV	AU	AUD	AAA	575,319.21	381,355.65	0.01%
AU0000101792	AUGV 1.000 11/21/31 AUSTRALIA	GOV	AU	AUD	AAA	847.32	561.65	0.00%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	690,418.54	457,650.31	0.01%
AU0000274706	AUGV 3.500 12/21/34 AUSTRALIA	GOV	AU	AUD	AAA	73,124.23	48,471.07	0.00%
AU0000300535	AUGV 4.750 06/21/54 AUSTRALIA	GOV	AU	AUD	AAA	198,325.65	131,461.99	0.00%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	AAA	63,608.09	42,163.21	0.00%
AU3CB0240133	IADB 2.500 04/14/27 MTN IDB	BND	US	AUD	AAA	24,744.34	16,402.01	0.00%
AU3CB0319143	BANQV 4.400 05/24/30 MTN BANQUE DEVELOPPT	BND	FR	AUD	AA2	1,027.42	681.03	0.00%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	AAA	167,808.86	111,233.66	0.00%
AU3TB0000150	AUGV 3.250 04/21/29 AUSTRALIA	GOV	AU	AUD	AAA	54,148.46	35,892.81	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	1,064,829.78	1,248,775.45	0.02%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	AA3	223,285.98	261,857.86	0.01%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.70	1.99	0.00%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	AA3	28,251.08	33,131.35	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	90.88	106.57	0.00%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	AA3	1,522,993.90	1,786,085.84	0.03%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	1,089,400.97	1,277,591.22	0.02%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	1,796,403.52	2,106,726.03	0.04%
BE0974259880	D IETEREN GROUP ODSH D IETEREN GROUP	COM	BE	EUR	AA3	165.90	194.56	0.00%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	33,592,182.51	39,395,116.11	0.76%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	31,720,517.89	31,720,517.89	0.61%
BMG0772R2087	BUTTERFIELD ODSH BUTTERFIELD	COM	US	USD	AAA	8,136,794.65	8,136,794.65	0.16%
BMG3223R1088	EVEREST GROUP ODSH EVEREST GROUP	COM	US	USD	AAA	41,756,024.02	41,756,024.02	0.80%
BMG427061046	HAMILTON INS GRP ODSH HAMILTON INS GRP	COM	US	USD	AAA	5,524,131.03	5,524,131.03	0.11%
BMG4690M1010	IBEX ODSH IBEX	COM	US	USD	AAA	1,736,304.75	1,736,304.75	0.03%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	283,576.15	204,878.49	0.00%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	13,618,316.90	9,838,980.73	0.19%
CA05534B7604	BCE ODSH BCE	COM	CA	CAD	AAA	10,213,107.48	7,378,780.25	0.14%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	11,805,622.92	8,529,343.04	0.16%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	18,289,506.02	13,213,828.02	0.25%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	18,289,643.26	13,213,927.17	0.25%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	11,805,545.44	8,529,287.06	0.16%
CA1130041058	BROOKFIELD ASST ODSH BROOKFIELD ASST	COM	CA	CAD	AAA	988,779.19	714,374.58	0.01%
CA1247651088	CAE ODSH CAE	COM	CA	CAD	AAA	2,238,763.99	1,617,465.35	0.03%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA1249003098	CCL INDUSTRIES ODSH CCL INDUSTRIES	COM	CA	CAD	AAA	10,229,760.00	7,390,811.38	0.14%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	7,178,822.43	5,186,565.72	0.10%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	30,875.98	22,307.32	0.00%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	3,012,169.42	2,176,236.40	0.04%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	18,909.39	13,661.68	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	1,329.82	960.77	0.00%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	211,866.67	153,069.73	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	5,595.14	4,042.39	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	4,166,054.24	3,009,896.72	0.06%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	146,232.19	105,650.04	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	47,772.96	34,515.07	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	7,177,937.25	5,185,926.19	0.10%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	130,955.83	94,613.15	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	518,742.73	374,781.98	0.01%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	301,556.27	217,868.80	0.00%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	842,782.57	608,894.74	0.01%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	2,394,916.92	1,730,282.94	0.03%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	423,704.39	306,118.55	0.01%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	850,693.93	614,610.54	0.01%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	2,027.73	1,465.00	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,210,093.33	874,269.93	0.02%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	2,036,073.64	1,471,025.34	0.03%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	4,164,935.23	3,009,088.26	0.06%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	4,165,507.65	3,009,501.82	0.06%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	171,949.07	124,230.01	0.00%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	103,169.75	74,538.22	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	18,005,918.44	13,008,941.26	0.25%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	18,289,646.99	13,213,929.86	0.25%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	3,919.30	2,831.62	0.00%
CA3759161035	GILDAN ACTIVEWR ODSH GILDAN ACTIVEWR	COM	CA	CAD	AAA	2,119,417.79	1,531,239.94	0.03%
CA45823T1066	INTACT FINANCIAL ODSH INTACT FINANCIAL	COM	CA	CAD	AAA	11,805,393.59	8,529,177.36	0.16%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	8,958,937.79	6,472,665.97	0.12%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	3,699,321.65	2,672,691.11	0.05%
CA4991131083	K92 MING ODSH K92 MING	COM	CA	CAD	AAA	11,805,624.16	8,529,343.93	0.16%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	11,805,539.04	8,529,282.44	0.16%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	6,200,449.20	4,479,709.25	0.09%
CA68333ZAR88	ONTAR 1.550 11/01/29 MTN ONTARIO	BND	CA	CAD	AAA	16,208,200.14	11,710,123.22	0.23%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	16,207,522.22	11,709,633.44	0.23%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	10,899,074.87	7,874,378.93	0.15%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7063271034	PEMBINA PIPE ODSH PEMBINA PIPE	COM	CA	CAD	AAA	11,805,625.64	8,529,345.00	0.16%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	159.01	114.88	0.00%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,805,589.87	8,529,319.16	0.16%
CA7751092007	ROGERS COMMNS ODSH ROGERS COMMNS	COM	CA	CAD	AAA	731,743.73	528,671.24	0.01%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	6,200,203.21	4,479,531.53	0.09%
CA82509L1076	SHOPIFY ODSH SHOPIFY	COM	CA	CAD	AAA	1,592,354.27	1,150,446.35	0.02%
CA82621K1021	SIENNA LIVING ODSH SIENNA LIVING	COM	CA	CAD	AAA	2,418,968.74	1,747,659.94	0.03%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	10,177,952.45	7,353,381.39	0.14%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	3,474,748.90	2,510,441.47	0.05%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	9,582,190.41	6,922,954.39	0.13%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	12,089,129.27	8,734,171.11	0.17%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	10,269,778.91	7,419,724.30	0.14%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	283,573.48	204,876.57	0.00%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		46,716,670.28	58,598,004.32	1.13%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		3,156,678.23	3,959,508.32	0.08%
CH0012549785	SONOVA HLDG ODSH SONOVA HLDG	COM	CH	CHF		11,597,195.90	14,546,681.76	0.28%
CH0024608827	PARTNERS GROUP ODSH PARTNERS GROUP	COM	CH	CHF		15,611,217.99	19,581,580.06	0.38%
CH0048265513	TRANSCOEA ODSH TRANSCOEA	COM	US	USD	AAA	4,843,535.17	4,843,535.17	0.09%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		1,532,638.80	1,922,430.99	0.04%
CNE100000125	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		18,874,184.73	2,422,962.93	0.05%
CNE1000002H1	CCB ODSH CCB	COM	CN	HKD		261,294,432.93	33,543,526.93	0.65%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	21,796.94	25,562.29	0.00%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	39,766.44	46,635.96	0.00%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	74,092.82	86,892.09	0.00%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	0.45	0.53	0.00%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	1.20	1.41	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,221,794.37	1,432,855.13	0.03%
DE0001143345	DEGV IO STR 07/04/31 GERMANY	GOV	DE	EUR	AAA	483,583.75	567,121.18	0.01%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	9,500,037.05	11,141,135.66	0.21%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	8,780,516.80	10,297,320.77	0.20%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	23,119,668.77	27,113,511.76	0.52%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	9,499,993.25	11,141,084.29	0.21%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	58,650,110.41	68,781,714.58	1.32%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	9,499,913.99	11,140,991.35	0.21%
DE000BU22049	DEGV 2.500 03/19/26 GERMANY	GOV	DE	EUR	AAA	363,966.10	426,839.99	0.01%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	AAA	363,965.87	426,839.72	0.01%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	367,845.53	431,389.57	0.01%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	1,345,125.47	1,577,491.25	0.03%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	90,278.24	105,873.50	0.00%

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DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	AAA	3,263,620.22	3,827,399.35	0.07%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	1,185,119.80	1,389,845.15	0.03%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	771,731.93	905,045.96	0.02%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	9,499,963.99	11,141,049.98	0.21%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	460,717.75	540,305.16	0.01%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	4,872,074.66	5,713,708.75	0.11%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	10,164,368.58	11,920,228.18	0.23%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,343,161.74	9,784,414.14	0.19%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	5,684,698.76	892,993.48	0.02%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	97,748.72	15,355.07	0.00%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	74,175.14	11,651.97	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	7,109,725.21	1,116,846.91	0.02%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	65,761.68	10,330.32	0.00%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	5,667,486.67	890,289.68	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	8,133,005.38	1,277,591.14	0.02%
FI0009000681	NOKIA ODSH NOKIA	COM	FI	EUR	AA1	12,982,637.17	15,225,342.94	0.29%
FI0009005987	UPM KYMMENE OYJ ODSH UPM KYMMENE OYJ	COM	FI	EUR	AA1	166,577.75	195,353.48	0.00%
FI4000441878	FIGV 09/15/30 FINLAND	GOV	FI	EUR	AA1	2,657.40	3,116.45	0.00%
FI4000480488	FIGV 0.125 04/15/52 FINLAND	GOV	FI	EUR	AA1	109,903.63	128,889.10	0.00%
FI4000511449	FIGV 09/15/26 FINLAND	GOV	FI	EUR	AA1	245,187.50	287,542.79	0.01%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	AA1	249,733.98	292,874.67	0.01%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	8,743,855.20	10,254,326.01	0.20%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	561.80	658.85	0.00%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	470.20	551.42	0.00%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	45,440,579.13	53,290,282.36	1.03%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	6,264,339.76	7,346,482.83	0.14%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	333,807.11	391,471.14	0.01%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	14,685,090.12	17,221,888.76	0.33%
FR0000571135	FRGV PO STR 10/25/25 FRANCE	GOV	FR	EUR	AA2	798,574.62	936,525.63	0.02%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	9,888,126.07	11,596,265.73	0.22%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	1,076,051.37	1,261,935.53	0.02%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,588.92	55,809.74	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,514,216.00	1,775,791.59	0.03%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	83,445.66	97,860.61	0.00%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	AA2	265,005.57	310,784.36	0.01%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	1,655,598.10	1,941,596.96	0.04%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,406.97	3,995.51	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	2,282,980.87	2,677,357.94	0.05%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	7,257.98	8,511.77	0.00%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	213.43	250.30	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	12,097.43	14,187.22	0.00%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	AA2	12,318.06	14,445.96	0.00%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	55,901.45	65,558.23	0.00%
FR0013467479	CONSTELLIUM ODSH CONSTELLIUM	COM	US	USD	AAA	975,273.92	975,273.92	0.02%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	1,522,993.79	1,786,085.71	0.03%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	2,770,998.55	3,249,678.99	0.06%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	61,231.29	71,808.79	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	2.47	2.90	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	390,324.91	457,752.19	0.01%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	2,268,562.29	2,660,448.60	0.05%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	202,281.66	237,225.12	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	282,960.61	331,841.08	0.01%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	86,787.47	101,779.70	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	1,574.31	1,846.27	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	22,482.35	26,366.10	0.00%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	667.39	782.68	0.00%
GB0000536739	ORD GBP0.10 ASHTEAD GROUP	CST	GB	GBP	AA3	2,050,602.80	2,778,669.32	0.05%
GB0000811801	ORD GBP0.10 BARRATT DEVEL	CST	GB	GBP	AA3	5,667,552.88	7,679,817.53	0.15%
GB0001826634	ORD GBP0.05 DIPLOMA	CST	GB	GBP	AA3	1,147,296.00	1,554,643.44	0.03%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	86,368.80	117,034.04	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	2,455,947.43	3,327,931.57	0.06%
GB0031274896	ORD GBP0.25 MARKS & SPENCER	CST	GB	GBP	AA3	71,244.93	96,540.44	0.00%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	6,554.73	8,881.99	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	5,771,271.78	7,820,361.83	0.15%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	8,095,543.84	10,969,866.68	0.21%
GB00B0LCW083	ORD SHARES OF 10P EACH HIKMA PHARMACEUTICALS PLC	CST	GB	GBP	AA3	1,997,931.52	2,707,297.11	0.05%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	31,418,398.32	42,573,500.64	0.82%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	19,029,242.52	25,785,575.08	0.50%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	131,682.73	178,436.68	0.00%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	5,625,604.53	7,622,975.42	0.15%
GB00B39R3707	UKT 4 1/4 12/07/49 UK TREASURY	GIL	GB	GBP	AA3	475,271.70	644,016.92	0.01%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	1.23	1.67	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	5,771,272.04	7,820,362.18	0.15%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,710,861.26	2,318,302.55	0.04%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	4,984.73	6,754.56	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,771,271.84	7,820,361.91	0.15%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	5,771,271.98	7,820,362.10	0.15%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	4,564,216.68	6,184,741.81	0.12%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	98,626.23	133,643.47	0.00%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	0.42	0.57	0.00%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	47,318.10	64,118.39	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	2.19	2.97	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	6,086,271.62	8,247,202.36	0.16%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	2,311,366.96	3,132,017.80	0.06%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	7,225,356.36	9,790,719.14	0.19%
GB00BMT7GT62	MAREX GROUP PLC ODSH MAREX GROUP PLC	COM	US	USD	AAA	19,083,734.88	19,083,734.88	0.37%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	10,316,249.29	13,979,033.60	0.27%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	59.85	81.10	0.00%
GB00BNK03D49	LUXFER HOLDINGS ODSH LUXFER HOLDINGS	COM	US	USD	AAA	575,269.69	575,269.69	0.01%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	1,646.72	2,231.39	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	10,456,517.11	14,169,103.51	0.27%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	463,657.88	628,279.61	0.01%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	2,696,473.46	3,653,856.36	0.07%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	4,632,005.63	6,276,599.23	0.12%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	19,273,272.78	26,116,248.28	0.50%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	8,642,024.98	11,710,375.95	0.23%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	8,225,339.41	11,145,746.17	0.21%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	49.51	67.09	0.00%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	7,716,760.26	10,456,595.99	0.20%
GB00BYMT0J19	LIVANOVA ODSH LIVANOVA	COM	US	USD	AAA	18,038,023.75	18,038,023.75	0.35%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	210,004.87	284,567.10	0.01%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	10,316,249.65	13,979,034.09	0.27%
GG00BMG42V42	SGHC ODSH SGHC	COM	US	USD	AAA	6,115,779.06	6,115,779.06	0.12%
HK0267001375	CITIC ODSH CITIC	COM	HK	HKD		36.94	4.74	0.00%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	36.48	36.48	0.00%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	68,835,896.35	68,835,896.35	1.33%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	4,392,801.09	4,392,801.09	0.08%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	1,447,602.63	1,447,602.63	0.03%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	5,102,696.59	5,102,696.59	0.10%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,174,092.74	4,895,152.85	0.09%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		45.64	53.52	0.00%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		15,119.59	17,731.45	0.00%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		687,798.71	806,613.57	0.02%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	29.66	40.19	0.00%
JE00BQBC8469	MAC COPPER ODSH MAC COPPER	COM	US	USD	AAA	4,471,137.51	4,471,137.51	0.09%
JE00BYSS4X48	NOVOCURE ODSH NOVOCURE	COM	US	USD	AAA	9,707,326.93	9,707,326.93	0.19%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	102,936,968.77	698,280.14	0.01%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	966,147,259.22	6,553,927.61	0.13%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	302,869,843.97	2,054,538.80	0.04%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	156,736,326.83	1,063,231.85	0.02%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	54,941,275.78	372,697.99	0.01%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	1,917,666,270.03	13,008,623.47	0.25%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	31,786,398.11	215,625.26	0.00%
JP1024741R74	JPGV 0.700 07/01/27 JAPAN	GOV	JP	JPY	A1	317,256,311.30	2,152,130.41	0.04%
JP1024761R95	JPGV 0.900 09/01/27 JAPAN	GOV	JP	JPY	A1	1,917,706,722.35	13,008,897.88	0.25%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	1,691,897,375.62	11,477,104.36	0.22%
JP1051501N14	JPGV 0.005 12/20/26 JAPAN	GOV	JP	JPY	A1	5,370,604.86	36,431.87	0.00%
JP1051581P56	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	1,058,176,195.13	7,178,212.34	0.14%
JP1051711Q82	JPGV 0.400 06/20/29 JAPAN	GOV	JP	JPY	A1	5,970,706,160.12	40,502,703.48	0.78%
JP1051721Q98	JPGV 0.500 06/20/29 JAPAN	GOV	JP	JPY	A1	5,970,751,630.28	40,503,011.93	0.78%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	27,577,616.52	187,074.69	0.00%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	151,544,810.04	1,028,014.83	0.02%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	1,106,456,992.01	7,505,728.51	0.14%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,985,609.66	13,469.52	0.00%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,127,331,052.53	7,647,329.16	0.15%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	588,495,799.54	3,992,102.48	0.08%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	151,536,999.63	1,027,961.85	0.02%
JP1103721PA1	JPGV 0.800 09/20/33 JAPAN	GOV	JP	JPY	A1	151,542,367.04	1,027,998.26	0.02%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	17,531,757,737.69	118,927,906.69	2.29%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	49,742.92	337.43	0.00%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	151,527,745.00	1,027,899.07	0.02%
JP1103791R75	JPGV 1.500 06/20/35 JAPAN	GOV	JP	JPY	A1	1,797,294.91	12,192.08	0.00%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	460,883,248.54	3,126,433.80	0.06%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	507,447,505.34	3,442,305.70	0.07%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	1,377,093,890.23	9,341,612.87	0.18%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	1,651,314,116.11	11,201,804.98	0.22%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	5,970,699,510.28	40,502,658.37	0.78%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	116,872,162.27	792,810.50	0.02%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	5,719,738.13	38,800.24	0.00%
JP1201441D44	JPGV 1.500 03/20/33 JAPAN	GOV	JP	JPY	A1	1,691,926,769.52	11,477,303.76	0.22%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	675,904,395.25	4,585,044.81	0.09%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	394,236,011.75	2,674,327.60	0.05%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	3,433,991.04	23,294.72	0.00%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	18,849,278.97	127,865.40	0.00%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	320,873,029.95	2,176,664.68	0.04%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	3,991,915.90	27,079.44	0.00%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	52,303,193.36	354,802.38	0.01%
JP1300791P79	JPGV 1.200 06/20/53 JAPAN	GOV	JP	JPY	A1	484,654.84	3,287.69	0.00%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	1,917,674,779.58	13,008,681.20	0.25%
JP1300871R70	JPGV 2.800 06/20/55 JAPAN	GOV	JP	JPY	A1	1,870,961,981.18	12,691,801.66	0.24%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	560,317,664.46	3,800,954.13	0.07%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	185,648,774.16	1,259,361.46	0.02%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	134,578,602.65	912,923.38	0.02%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	28,963,960.08	196,479.05	0.00%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	1,314,397,799.42	8,916,309.54	0.17%
JP3112000009	AGC INC ODSH AGC INC	COM	JP	JPY	A1	2,015,638,998.91	13,673,228.34	0.26%
JP3116000005	ASAHI GROUP ODSH ASAHI GROUP	COM	JP	JPY	A1	177,472,398.80	1,203,896.45	0.02%
JP3119600009	AJINOMOTO ODSH AJINOMOTO	COM	JP	JPY	A1	1,913,680,999.96	12,981,589.11	0.25%
JP3122800000	AMADA ODSH AMADA	COM	JP	JPY	A1	2,692,235,999.64	18,262,971.49	0.35%
JP3126400005	ALPS ALPINE ODSH ALPS ALPINE	COM	JP	JPY	A1	274,635,198.29	1,863,007.11	0.04%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	116,072,835.84	787,388.21	0.02%
JP3305990008	CONCORDIA FG ODSH CONCORDIA FG	COM	JP	JPY	A1	24,390,799.95	165,456.70	0.00%
JP3539220008	T&D HOLDINGS ODSH T&D HOLDINGS	COM	JP	JPY	A1	24,334,998.47	165,078.17	0.00%
JP3752900005	JAPAN POST ODSH JAPAN POST	COM	JP	JPY	A1	24,374,699.72	165,347.48	0.00%
JP3762600009	NOMURA HLDGS ODSH NOMURA HLDGS	COM	JP	JPY	A1	24,351,598.09	165,190.77	0.00%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	235,473,812.71	1,597,353.10	0.03%
JP3870400003	MARUI GROUP ODSH MARUI GROUP	COM	JP	JPY	A1	24,243,299.08	164,456.12	0.00%
JP3885780001	MIZUHO ODSH MIZUHO	COM	JP	JPY	A1	6,774,428,837.73	45,954,812.56	0.89%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	24,101,499.21	163,494.21	0.00%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	172,859,399.59	1,172,603.85	0.02%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	7,466,734.35	7,466,734.35	0.14%
KYG7T16G1039	SAPIENS INTL ODSH SAPIENS INTL	COM	US	USD	AAA	844,137.67	844,137.67	0.02%
KYG8807B1068	THERAVANCE ODSH THERAVANCE	COM	US	USD	AAA	2,738,072.62	2,738,072.62	0.05%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	5,307,847.93	5,307,847.93	0.10%
LU2228213398	LUGV 09/14/32 LUXEMBOURG	GOV	LU	EUR		25,271.96	29,637.60	0.00%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	1,331,020.19	1,331,020.19	0.03%
LU2922074849	LUGV 2.625 10/23/34 LUXEMBOURG	GOV	LU	EUR		50,402.55	59,109.42	0.00%
MHY0207T1001	ARDMORE SHIPPING ODSH ARDMORE SHIPPING	COM	US	USD	AAA	1,094,241.75	1,094,241.75	0.02%
MHY1771G1026	COSTAMARE ODSH COSTAMARE	COM	US	USD	AAA	1,343,737.46	1,343,737.46	0.03%
MHY2065G1219	DHT HOLDINGS ODSH DHT HOLDINGS	COM	US	USD	AAA	15,567,675.78	15,567,675.78	0.30%
MHY7542C1306	SCORPIO TANKERS ODSH SCORPIO TANKERS	COM	US	USD	AAA	3,303,005.08	3,303,005.08	0.06%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	58,650,132.25	68,781,740.19	1.32%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	2,200.80	2,580.98	0.00%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	6,149.14	7,211.39	0.00%
NL0011794037	AHOLD DELHAIZE ODSH AHOLD DELHAIZE	COM	NL	EUR	AAA	45,628,943.68	53,511,186.23	1.03%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	58,649,622.33	68,781,142.18	1.32%
NL0012969182	ADYEN ODSH ADYEN	COM	NL	EUR	AAA	5,080,829.57	5,958,525.35	0.11%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	483,735.31	567,298.92	0.01%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	483,735.14	567,298.72	0.01%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	483,736.03	567,299.76	0.01%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	838.53	983.39	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	2,338,165.73	2,742,075.79	0.05%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	70,555,721.17	7,137,692.05	0.14%
PA1436583006	CARNIVL ODSH CARNIVL	COM	US	USD	AAA	6,651,175.98	6,651,175.98	0.13%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	2,975,174.95	2,975,174.95	0.06%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	24,585,604.64	24,585,604.64	0.47%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	9,977,555.91	9,977,555.91	0.19%
US00081T1088	ACCO BRANDS ODSH ACCO BRANDS	COM	US	USD	AAA	2,422,576.39	2,422,576.39	0.05%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	696,287.24	696,287.24	0.01%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	59,801,574.04	59,801,574.04	1.15%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	5,404.62	5,404.62	0.00%
US0082521081	AFFILIATED MNGRS ODSH AFFILIATED MNGRS	COM	US	USD	AAA	47,348,167.78	47,348,167.78	0.91%
US00827B1061	AFFIRM HOLDINGS ODSH AFFIRM HOLDINGS	COM	US	USD	AAA	193,550.21	193,550.21	0.00%
US00846U1016	AGILENT ODSH AGILENT	COM	US	USD	AAA	51,802.15	51,802.15	0.00%
US0185223007	ALLETE ODSH ALLETE	COM	US	USD	AAA	2,024,507.71	2,024,507.71	0.04%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	1,333,830.34	1,333,830.34	0.03%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	427,988.98	427,988.98	0.01%
US02005N1000	ALLY FINANCIAL ODSH ALLY FINANCIAL	COM	US	USD	AAA	34,418,797.17	34,418,797.17	0.66%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,448,022.09	1,448,022.09	0.03%
US0226711010	AMALGAMATED FIN ODSH AMALGAMATED FIN	COM	US	USD	AAA	5,258,569.93	5,258,569.93	0.10%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	173,078,823.23	173,078,823.23	3.33%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	7,346,512.03	7,346,512.03	0.14%
US0304201033	AMERICAN WATER ODSH AMERICAN WATER	COM	US	USD	AAA	813,826.00	813,826.00	0.02%
US0304201033	AMERICAN WATER ODSH AMERICAN WATER	COM	US	USD	AAA	8,651,790.99	8,651,790.99	0.17%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	706,685.68	706,685.68	0.01%
US03676C1009	ANTERIX ODSH ANTERIX	COM	US	USD	AAA	251,903.62	251,903.62	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	201,828,964.36	201,828,964.36	3.89%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	7,346,452.80	7,346,452.80	0.14%
US045167FU29	ADB 4.250 01/09/26 MTN ADB	BND	PH	USD		14,123.78	14,123.78	0.00%
US0536111091	AVERY DENNISON ODSH AVERY DENNISON	COM	US	USD	AAA	1,140,194.41	1,140,194.41	0.02%
US0552981039	BCB BANCORP ODSH BCB BANCORP	COM	US	USD	AAA	34,485.70	34,485.70	0.00%
US05561Q2012	BOK FINANCIAL ODSH BOK FINANCIAL	COM	US	USD	AAA	14,976,785.20	14,976,785.20	0.29%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	142,770,575.21	142,770,575.21	2.75%
US06652N1072	BANK7 ODSH BANK7	COM	US	USD	AAA	22,465.94	22,465.94	0.00%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0668491006	BAR HARBOR ODSH BAR HARBOR	COM	US	USD	AAA	1,142,116.09	1,142,116.09	0.02%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	13,338,579.16	13,338,579.16	0.26%
US0936711052	H&R BLOCK ODSH H&R BLOCK	COM	US	USD	AAA	124,940.92	124,940.92	0.00%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	2,403,441.59	2,403,441.59	0.05%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	474,902.98	474,902.98	0.01%
US10922N1037	BRIGHTHOUSE ODSH BRIGHTHOUSE	COM	US	USD	AAA	496,497.10	496,497.10	0.01%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	15,880,120.00	15,880,120.00	0.31%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	20,219,544.26	20,219,544.26	0.39%
US1244111092	BYLINE BANCORP ODSH BYLINE BANCORP	COM	US	USD	AAA	6,677,424.13	6,677,424.13	0.13%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	7,086,390.00	7,086,390.00	0.14%
US1270551013	CABOT ODSH CABOT	COM	US	USD	AAA	8,121,580.05	8,121,580.05	0.16%
US1397371006	CAPITAL BANC ODSH CAPITAL BANC	COM	US	USD	AAA	219,742.90	219,742.90	0.00%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	25,917.88	25,917.88	0.00%
US1461031064	CARTER BANKSHARE ODSH CARTER BANKSHARE	COM	US	USD	AAA	221,629.05	221,629.05	0.00%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	46,520,099.99	46,520,099.99	0.90%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	1,448,133.22	1,448,133.22	0.03%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	18,807,354.62	18,807,354.62	0.36%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	67,742,200.69	67,742,200.69	1.30%
US1778351056	CITY HOLDING ODSH CITY HOLDING	COM	US	USD	AAA	67,275.10	67,275.10	0.00%
US1788671071	CIVISTA ODSH CIVISTA	COM	US	USD	AAA	121,399.36	121,399.36	0.00%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	38,038,000.00	38,038,000.00	0.73%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	8,652,045.42	8,652,045.42	0.17%
US2005251036	COML BANCSHARES ODSH COML BANCSHARES	COM	US	USD	AAA	38,007,515.17	38,007,515.17	0.73%
US2058871029	CONAGRA BRANDS ODSH CONAGRA BRANDS	COM	US	USD	AAA	472.21	472.21	0.00%
US21871X1090	COREBRIDGE FINCL ODSH COREBRIDGE FINCL	COM	US	USD	AAA	6,585,513.88	6,585,513.88	0.13%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	969,800.33	969,800.33	0.02%
US23204G1004	CUSTOMERS BNCRP ODSH CUSTOMERS BNCRP	COM	US	USD	AAA	4,386,517.05	4,386,517.05	0.08%
US24665A1034	DELEK US HLDG ODSH DELEK US HLDG	COM	US	USD	AAA	577,387.92	577,387.92	0.01%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	614,638.08	614,638.08	0.01%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	29,914,132.27	29,914,132.27	0.58%
US25961D1054	DOUGLAS ELLIMAN ODSH DOUGLAS ELLIMAN	COM	US	USD	AAA	417,983.90	417,983.90	0.01%
US2605571031	DOW ODSH DOW	COM	US	USD	AAA	1,448,115.08	1,448,115.08	0.03%
US26942G1004	EAGLE BANCORP MT ODSH EAGLE BANCORP MT	COM	US	USD	AAA	15,458.19	15,458.19	0.00%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	782,171.00	782,171.00	0.02%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	12,682,867.94	12,682,867.94	0.24%
US28238P1093	EHEALTH ODSH EHEALTH	COM	US	USD	AAA	217,715.69	217,715.69	0.00%
US2922181043	EMPLOYERS HOLDGS ODSH EMPLOYERS HOLDGS	COM	US	USD	AAA	17,594.31	17,594.31	0.00%
US29355A1079	ENPHASE ENERGY ODSH ENPHASE ENERGY	COM	US	USD	AAA	273,166.07	273,166.07	0.01%
US29382R1077	ENTRAVISION COMM ODSH ENTRAVISION COMM	COM	US	USD	AAA	200,551.03	200,551.03	0.00%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US29977A1051	EVERCORE US ODSH EVERCORE US	COM	US	USD	AAA	8,451,897.59	8,451,897.59	0.16%
US30069T1016	EXCELERATE ENERG ODSH EXCELERATE ENERG	COM	US	USD	AAA	10,739,952.80	10,739,952.80	0.21%
US30263Y1047	FS BANCORP ODSH FS BANCORP	COM	US	USD	AAA	128,098.50	128,098.50	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	11,140,583.70	11,140,583.70	0.21%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	15,979,160.72	15,979,160.72	0.31%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	616,570.75	616,570.75	0.01%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	12,367,811.99	12,367,811.99	0.24%
US31609R1005	FIDELITY D&D BAN ODSH FIDELITY D&D BAN	COM	US	USD	AAA	123,841.89	123,841.89	0.00%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	25,654,283.90	25,654,283.90	0.49%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	582,739.12	582,739.12	0.01%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	1,163,472.60	1,163,472.60	0.02%
US3193832041	FIRST BUSEY ODSH FIRST BUSEY	COM	US	USD	AAA	13,597,572.49	13,597,572.49	0.26%
US3193901002	FIRST BUS FINCL ODSH FIRST BUS FINCL	COM	US	USD	AAA	451,650.47	451,650.47	0.01%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	6,094,141.50	6,094,141.50	0.12%
US3205171057	FRST HORIZON ODSH FRST HORIZON	COM	US	USD	AAA	11,014,325.06	11,014,325.06	0.21%
US3205571017	FIRST INTERNET ODSH FIRST INTERNET	COM	US	USD	AAA	643,529.51	643,529.51	0.01%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	2,942,757.79	2,942,757.79	0.06%
US3379321074	FIRSTENERGY ODSH FIRSTENERGY	COM	US	USD	AAA	58.59	58.59	0.00%
US33829M1018	FIVE BELOW ODSH FIVE BELOW	COM	US	USD	AAA	35,215.04	35,215.04	0.00%
US33830T1034	FIVE STAR BANC ODSH FIVE STAR BANC	COM	US	USD	AAA	982,893.43	982,893.43	0.02%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	3,339,352.14	3,339,352.14	0.06%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	3,715,074.99	3,715,074.99	0.07%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	8,651,669.31	8,651,669.31	0.17%
US3724601055	GENUINE PARTS ODSH GENUINE PARTS	COM	US	USD	AAA	13,948,999.99	13,948,999.99	0.27%
US3742751056	GETTY IMAGE ODSH GETTY IMAGE	COM	US	USD	AAA	1,194,187.41	1,194,187.41	0.02%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	7,514,415.25	7,514,415.25	0.14%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	1,698,463.06	1,698,463.06	0.03%
US3830821043	GORMAN RUP ODSH GORMAN RUP	COM	US	USD	AAA	2,255,022.26	2,255,022.26	0.04%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	260,493.12	260,493.12	0.01%
US4041111067	HBT FINANCIAL ODSH HBT FINANCIAL	COM	US	USD	AAA	358,207.01	358,207.01	0.01%
US4074971064	HAMILTON LANE ODSH HAMILTON LANE	COM	US	USD	AAA	19,504,547.02	19,504,547.02	0.38%
US4108671052	HANOVER INSUR ODSH HANOVER INSUR	COM	US	USD	AAA	14,797,363.00	14,797,363.00	0.28%
US41165Y1001	HARBORONE ODSH HARBORONE	COM	US	USD	AAA	791,017.23	791,017.23	0.02%
US4158641070	ENVIRI ODSH ENVIRI	COM	US	USD	AAA	41,326.11	41,326.11	0.00%
US4180561072	HASBRO ODSH HASBRO	COM	US	USD	AAA	8,652,061.84	8,652,061.84	0.17%
US4195961010	HAVERTY ODSH HAVERTY	COM	US	USD	AAA	1,970,606.34	1,970,606.34	0.04%
US4269271098	HERITAGE COMERCE ODSH HERITAGE COMERCE	COM	US	USD	AAA	3,524,335.29	3,524,335.29	0.07%
US4327481010	HILLTOP HLDG ODSH HILLTOP HLDG	COM	US	USD	AAA	10,087,905.83	10,087,905.83	0.19%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	32,113,756.21	32,113,756.21	0.62%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	1,804,715.21	1,804,715.21	0.03%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	103,411,759.22	103,411,759.22	1.99%
US4489475073	IDT CORP ODSH IDT CORP	COM	US	USD	AAA	1,443,197.72	1,443,197.72	0.03%
US45337C1027	INCYTE ODSH INCYTE	COM	US	USD	AAA	402,442.49	402,442.49	0.01%
US4538386099	INDEPENDENT MI ODSH INDEPENDENT MI	COM	US	USD	AAA	2,735,704.29	2,735,704.29	0.05%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	29,200,527.38	29,200,527.38	0.56%
US4581X0DU94	IADB 4.636 03/20/28 FRN MTN IDB	BND	US	USD	AAA	11,990,993.04	11,990,993.04	0.23%
US4586653044	INTERFACE ODSH INTERFACE	COM	US	USD	AAA	14,391,679.52	14,391,679.52	0.28%
US459058JX27	IBRD 0.875 07/15/26 MTN IBRD	GOV	SU	USD		11,991,102.69	11,991,102.69	0.23%
US459058KA05	IBRD 1.625 11/03/31 MTN IBRD	GOV	SU	USD		6,831,881.02	6,831,881.02	0.13%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	1,113,647.30	1,113,647.30	0.02%
US46266A1097	IRADIMED ODSH IRADIMED	COM	US	USD	AAA	66,870.09	66,870.09	0.00%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	246,384.00	246,384.00	0.00%
US46489V3024	PERSPECTIVE THER ODSH PERSPECTIVE THER	COM	US	USD	AAA	471,404.48	471,404.48	0.01%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	176,149,440.45	176,149,440.45	3.39%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	1,448,169.36	1,448,169.36	0.03%
US4663131039	JABIL ODSH JABIL	COM	US	USD	AAA	18,767.63	18,767.63	0.00%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	117,735,176.69	117,735,176.69	2.27%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	2,477,997.90	2,477,997.90	0.05%
US48563L1017	KARAT PACKAGING ODSH KARAT PACKAGING	COM	US	USD	AAA	4,310.55	4,310.55	0.00%
US48716P1084	KEARNY FINANCIAL ODSH KEARNY FINANCIAL	COM	US	USD	AAA	2,872,847.77	2,872,847.77	0.06%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	614,456.95	614,456.95	0.01%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	24,423,971.89	24,423,971.89	0.47%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	AAA	1,455,435.99	1,455,435.99	0.03%
US4943681035	KIMBERLY CLARK ODSH KIMBERLY CLARK	COM	US	USD	AAA	1,383,148.05	1,383,148.05	0.03%
US4990491049	KNIGHT SWIFT ODSH KNIGHT SWIFT	COM	US	USD	AAA	10,048,135.26	10,048,135.26	0.19%
US50181P1003	LCNB ODSH LCNB	COM	US	USD	AAA	10,013.59	10,013.59	0.00%
US50212V1008	LPL HLDG ODSH LPL HLDG	COM	US	USD	AAA	185,294.96	185,294.96	0.00%
US5024311095	L3HARRIS TECH ODSH L3HARRIS TECH	COM	US	USD	AAA	273,406.38	273,406.38	0.01%
US5138471033	MARZETTI ODSH MARZETTI	COM	US	USD	AAA	1,713.15	1,713.15	0.00%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	2,744,638.49	2,744,638.49	0.05%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	52,201,274.43	52,201,274.43	1.01%
US53578P1057	LINKBANCORP ODSH LINKBANCORP	COM	US	USD	AAA	166,479.27	166,479.27	0.00%
US5486611073	LOWE S ODSH LOWE S	COM	US	USD	AAA	533.09	533.09	0.00%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	38,919.99	38,919.99	0.00%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	152,643.37	152,643.37	0.00%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	14,920,670.01	14,920,670.01	0.29%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	18,564,175.79	18,564,175.79	0.36%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	4,265,749.99	4,265,749.99	0.08%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	2,449,966.15	2,449,966.15	0.05%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	181,841,042.99	181,841,042.99	3.50%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	7,346,314.66	7,346,314.66	0.14%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	8,651,616.46	8,651,616.46	0.17%
US5963042040	MIDDLEFIELD BANC ODSH MIDDLEFIELD BANC	COM	US	USD	AAA	32,906.58	32,906.58	0.00%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	1,605,223.46	1,605,223.46	0.03%
US6081901042	MOHAWK INDS ODSH MOHAWK INDS	COM	US	USD	AAA	5,421,848.69	5,421,848.69	0.10%
US60855R1005	MOLINA HEALTH ODSH MOLINA HEALTH	COM	US	USD	AAA	2,124,611.08	2,124,611.08	0.04%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	4,393,036.48	4,393,036.48	0.08%
US6177001095	MORNINGSTAR ODSH MORNINGSTAR	COM	US	USD	AAA	22,120,416.77	22,120,416.77	0.43%
US62482R1077	MR COOPER GROUP ODSH MR COOPER GROUP	COM	US	USD	AAA	201,463.41	201,463.41	0.00%
US62548M2098	CLARITEV ODSH CLARITEV	COM	US	USD	AAA	2,276,288.87	2,276,288.87	0.04%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	2,271,197.68	2,271,197.68	0.04%
US6295791031	NACCO INDUSTRIES ODSH NACCO INDUSTRIES	COM	US	USD	AAA	270,793.87	270,793.87	0.01%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	8,646,876.50	8,646,876.50	0.17%
US6350171061	NATL BEVERAGE ODSH NATL BEVERAGE	COM	US	USD	AAA	1,531,676.16	1,531,676.16	0.03%
US63888U1088	NATURAL GROCERS ODSH NATURAL GROCERS	COM	US	USD	AAA	2,664,826.15	2,664,826.15	0.05%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	813,231.24	813,231.24	0.02%
US67018T1051	NU SKIN ODSH NU SKIN	COM	US	USD	AAA	2,416,002.55	2,416,002.55	0.05%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	190,416,106.13	190,416,106.13	3.67%
US6718071052	OAK VALLEY ODSH OAK VALLEY	COM	US	USD	AAA	241,515.93	241,515.93	0.00%
US68162K1060	OLYMPIC STEEL ODSH OLYMPIC STEEL	COM	US	USD	AAA	2,628,121.43	2,628,121.43	0.05%
US6820951043	OMEGA FLEX ODSH OMEGA FLEX	COM	US	USD	AAA	36,858.65	36,858.65	0.00%
US68417L1070	ORANGE BANCORP ODSH ORANGE BANCORP	COM	US	USD	AAA	776,286.46	776,286.46	0.01%
US68621T1025	ORIGIN BANCORP ODSH ORIGIN BANCORP	COM	US	USD	AAA	339,517.21	339,517.21	0.01%
US6937181088	PACCAR DE ODSH PACCAR DE	COM	US	USD	AAA	2,084,784.45	2,084,784.45	0.04%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	2,195,267.19	2,195,267.19	0.04%
US69553P1003	PAGERDUTY ODSH PAGERDUTY	COM	US	USD	AAA	1,409,043.19	1,409,043.19	0.03%
US69932A2042	PARAMOUNT SKYDAN ODSH PARAMOUNT SKYDAN	COM	US	USD	AAA	43,570.39	43,570.39	0.00%
US71742Q1067	PHIBRO ANIML ODSH PHIBRO ANIML	COM	US	USD	AAA	6,330,842.00	6,330,842.00	0.12%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	82,652,071.34	82,652,071.34	1.59%
US72346Q1040	PINNACLE FINL ODSH PINNACLE FINL	COM	US	USD	AAA	7,373,675.41	7,373,675.41	0.14%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	3,198,130.00	3,198,130.00	0.06%
US74179A1079	PRINCETON BANCOR ODSH PRINCETON BANCOR	COM	US	USD	AAA	94,290.07	94,290.07	0.00%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	13,632,382.26	13,632,382.26	0.26%
US7436061052	PROSPERITY BANCS ODSH PROSPERITY BANCS	COM	US	USD	AAA	11,998,972.52	11,998,972.52	0.23%
US74383L1052	PROVIDENT BANCO ODSH PROVIDENT BANCO	COM	US	USD	AAA	425,862.73	425,862.73	0.01%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	6,064,101.44	6,064,101.44	0.12%
US7496071074	RLI ODSH RLI	COM	US	USD	AAA	168,951.02	168,951.02	0.00%

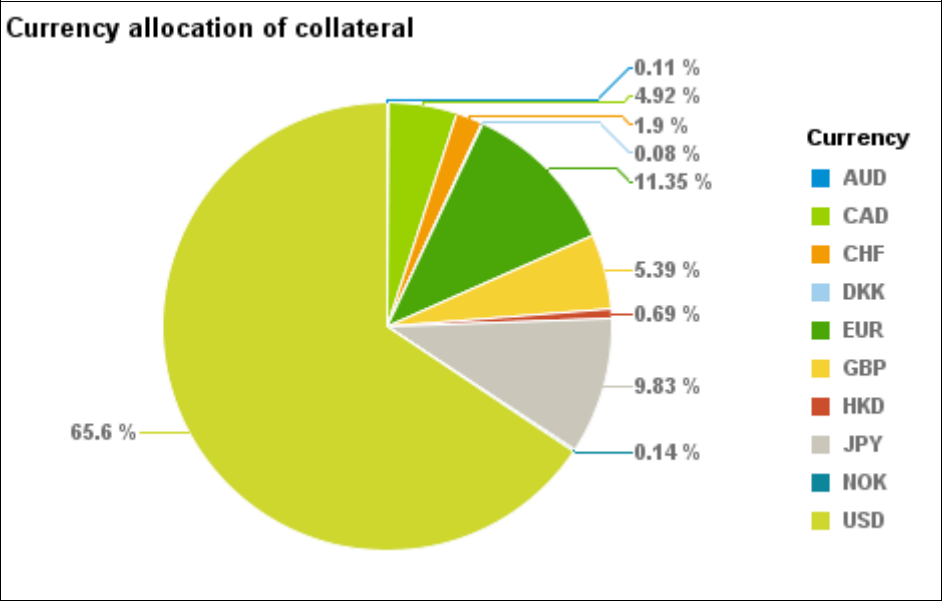
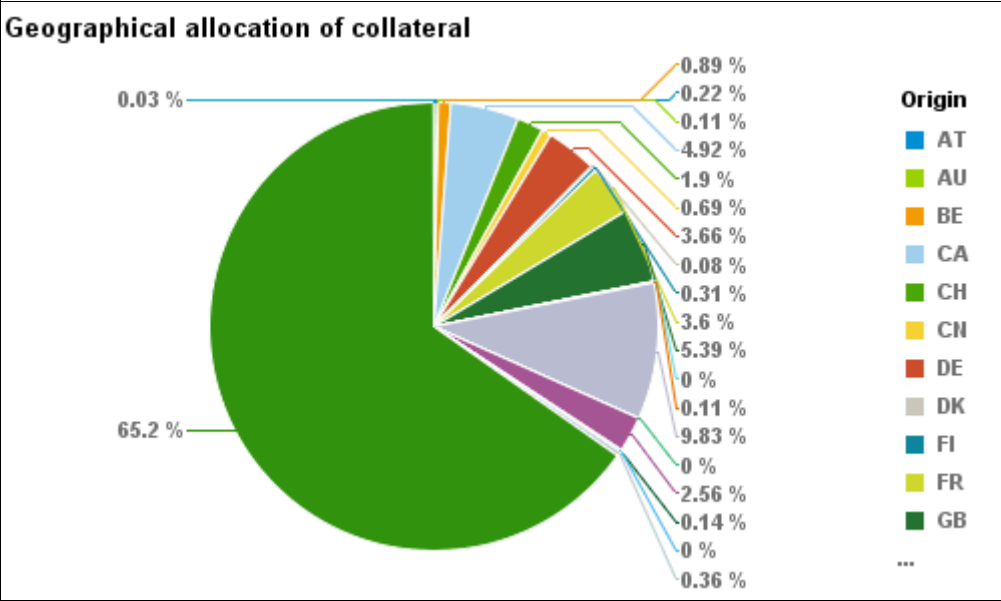
Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7509401086	RALLIANT ODSH RALLIANT	COM	US	USD	AAA	3,579,715.94	3,579,715.94	0.07%
US7512121010	RALPH LAUREN ODSH RALPH LAUREN	COM	US	USD	AAA	3,175,440.78	3,175,440.78	0.06%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	16,915,577.88	16,915,577.88	0.33%
US76156B1070	REVOLVE GROUP ODSH REVOLVE GROUP	COM	US	USD	AAA	301,999.99	301,999.99	0.01%
US7693971001	RIVERVIEW BANC P ODSH RIVERVIEW BANC P	COM	US	USD	AAA	99,130.85	99,130.85	0.00%
US7703231032	ROBERT HALF ODSH ROBERT HALF	COM	US	USD	AAA	32,305,990.72	32,305,990.72	0.62%
US7745151008	ROCKY BRANDS ODSH ROCKY BRANDS	COM	US	USD	AAA	282,702.56	282,702.56	0.01%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	4,525,357.98	4,525,357.98	0.09%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	36,385,499.99	36,385,499.99	0.70%
US8283591092	SILVERCREST AST ODSH SILVERCREST AST	COM	US	USD	AAA	337,697.76	337,697.76	0.01%
US8309401029	SKYWARD SPECIALT ODSH SKYWARD SPECIALT	COM	US	USD	AAA	5,728,597.41	5,728,597.41	0.11%
US8428731017	SOUTHERN FIRST ODSH SOUTHERN FIRST	COM	US	USD	AAA	793,402.13	793,402.13	0.02%
US8589271068	STELLAR BANCORP ODSH STELLAR BANCORP	COM	US	USD	AAA	218,724.18	218,724.18	0.00%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	27,425,536.45	27,425,536.45	0.53%
US86272C1036	STRATEGIC EDU ODSH STRATEGIC EDU	COM	US	USD	AAA	8,548,029.94	8,548,029.94	0.16%
US8636671013	STRYKER ODSH STRYKER	COM	US	USD	AAA	2,209,142.47	2,209,142.47	0.04%
US86722A1034	SUNCOKE ENGY ODSH SUNCOKE ENGY	COM	US	USD	AAA	1,182,253.35	1,182,253.35	0.02%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	2,671,901.49	2,671,901.49	0.05%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	41,767,962.82	41,767,962.82	0.80%
US8793601050	TELEDYNE TECH ODSH TELEDYNE TECH	COM	US	USD	AAA	370,579.59	370,579.59	0.01%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	464,675.02	464,675.02	0.01%
US88822Q1031	TIPTREE ODSH TIPTREE	COM	US	USD	AAA	390,760.73	390,760.73	0.01%
US8926721064	TRADEWEB MARKETS ODSH TRADEWEB MARKETS	COM	US	USD	AAA	26,662,416.13	26,662,416.13	0.51%
US8962391004	TRIMBLE ODSH TRIMBLE	COM	US	USD	AAA	1,149,534.01	1,149,534.01	0.02%
US89785L1070	TRUECAR ODSH TRUECAR	COM	US	USD	AAA	437,847.55	437,847.55	0.01%
US89785X1019	TRUEBLUE ODSH TRUEBLUE	COM	US	USD	AAA	682,004.81	682,004.81	0.01%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	627,957.70	627,957.70	0.01%
US9047081040	UNIFIRST ODSH UNIFIRST	COM	US	USD	AAA	8,907,237.90	8,907,237.90	0.17%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	6,455.69	6,455.69	0.00%
US9092143067	UNISYS ODSH UNISYS	COM	US	USD	AAA	3,106,896.50	3,106,896.50	0.06%
US9113121068	UPS ODSH UPS	COM	US	USD	AAA	2,119,144.20	2,119,144.20	0.04%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	315,969.43	315,969.43	0.01%
US912810PV44	UST 1.750 01/15/28 US TREASURY	GOV	US	USD	AAA	3,124,596.37	3,124,596.37	0.06%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	6,052.18	6,052.18	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	20,474.72	20,474.72	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	737,995.88	737,995.88	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	78.17	78.17	0.00%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	291,704.58	291,704.58	0.01%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	AAA	3,116,782.08	3,116,782.08	0.06%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	135,233.50	135,233.50	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	6,033.31	6,033.31	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	2,662,524.79	2,662,524.79	0.05%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	1,101.05	1,101.05	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	38,156.76	38,156.76	0.00%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	AAA	9,817,746.62	9,817,746.62	0.19%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	737,219.61	737,219.61	0.01%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	75.63	75.63	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	148.28	148.28	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	36,710.39	36,710.39	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	317.11	317.11	0.00%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	86,788.87	86,788.87	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	780,475.10	780,475.10	0.02%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	9,817,783.97	9,817,783.97	0.19%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	9,817,679.83	9,817,679.83	0.19%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	117.66	117.66	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	68.23	68.23	0.00%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	216,635.69	216,635.69	0.00%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	9,186,132.68	9,186,132.68	0.18%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	1,341.45	1,341.45	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	184,848.92	184,848.92	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	3,543,421.16	3,543,421.16	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	609,141.83	609,141.83	0.01%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	168.05	168.05	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	21,931.70	21,931.70	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	185.91	185.91	0.00%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	296.15	296.15	0.00%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	3,106,622.97	3,106,622.97	0.06%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	7,381,331.82	7,381,331.82	0.14%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	7,346,479.46	7,346,479.46	0.14%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	644,008.24	644,008.24	0.01%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	534,534.70	534,534.70	0.01%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	333,848.06	333,848.06	0.01%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	9,815,384.30	9,815,384.30	0.19%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	135.32	135.32	0.00%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	2,361.80	2,361.80	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	982.70	982.70	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	144,132.49	144,132.49	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	5,348,430.49	5,348,430.49	0.10%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	2,701,947.90	2,701,947.90	0.05%
US912828YD60	UST 1.375 08/31/26 US TREASURY	GOV	US	USD	AAA	1,175.02	1,175.02	0.00%
US912828YS30	UST 1.750 11/15/29 US TREASURY	GOV	US	USD	AAA	1,160,959.41	1,160,959.41	0.02%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	1,017,096.67	1,017,096.67	0.02%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	4,314.85	4,314.85	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	95.95	95.95	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	95.41	95.41	0.00%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	AAA	22,173.36	22,173.36	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	34,525.52	34,525.52	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	11,452,502.05	11,452,502.05	0.22%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	5,382,641.23	5,382,641.23	0.10%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,020,908.53	1,020,908.53	0.02%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	231,514.37	231,514.37	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	2,065.61	2,065.61	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	79,443.98	79,443.98	0.00%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	4,800.29	4,800.29	0.00%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	114,500.14	114,500.14	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	45,862.32	45,862.32	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,642,067.95	2,642,067.95	0.05%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	237.38	237.38	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	173,529.51	173,529.51	0.00%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	AAA	107,138.07	107,138.07	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	110,972.85	110,972.85	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	22,578.15	22,578.15	0.00%
US91282CEF41	UST 2.500 03/31/27 US TREASURY	GOV	US	USD	AAA	4,779.48	4,779.48	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	359,767.59	359,767.59	0.01%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	996.80	996.80	0.00%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	108,118.33	108,118.33	0.00%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	16,089.74	16,089.74	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	1,136,872.69	1,136,872.69	0.02%
US91282CGH88	UST 3.500 01/31/28 US TREASURY	GOV	US	USD	AAA	2,312.33	2,312.33	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	86,242.21	86,242.21	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	828,813.24	828,813.24	0.02%
US91282CGR60	UST 4.625 03/15/26 US TREASURY	GOV	US	USD	AAA	2,055.99	2,055.99	0.00%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	613,492.07	613,492.07	0.01%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	AAA	3,126,227.39	3,126,227.39	0.06%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,960,222.24	1,960,222.24	0.04%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	929,016.05	929,016.05	0.02%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	581,716.31	581,716.31	0.01%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	320.25	320.25	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	54,996.71	54,996.71	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	2,153.95	2,153.95	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	21,273.66	21,273.66	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	15,223.63	15,223.63	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	204.12	204.12	0.00%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	237,801.34	237,801.34	0.00%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	469,727.00	469,727.00	0.01%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	1,880.43	1,880.43	0.00%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	1,222,604.68	1,222,604.68	0.02%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	354,841.50	354,841.50	0.01%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	3,386,019.82	3,386,019.82	0.07%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	13,978,960.35	13,978,960.35	0.27%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	5,057,435.13	5,057,435.13	0.10%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	1,232,049.17	1,232,049.17	0.02%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	417,241.24	417,241.24	0.01%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	530,783.37	530,783.37	0.01%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	382,404.89	382,404.89	0.01%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	2,717,822.57	2,717,822.57	0.05%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	83,721.55	83,721.55	0.00%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	55,740.85	55,740.85	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	56,447.48	56,447.48	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	5,748,168.46	5,748,168.46	0.11%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	AAA	66,029.80	66,029.80	0.00%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	105.29	105.29	0.00%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	354,878.77	354,878.77	0.01%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	354,846.13	354,846.13	0.01%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	2,460,955.57	2,460,955.57	0.05%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	9,642,009.50	9,642,009.50	0.19%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	2,782,702.94	2,782,702.94	0.05%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	89,400.21	89,400.21	0.00%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	101.21	101.21	0.00%
US91282CMK44	UST 4.375 01/31/32 US TREASURY	GOV	US	USD	AAA	354,869.94	354,869.94	0.01%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	6,835.20	6,835.20	0.00%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	532,533.50	532,533.50	0.01%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	211,055.54	211,055.54	0.00%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	AAA	2,176,874.11	2,176,874.11	0.04%
US91282CNM90	UST 3.875 07/15/28 US TREASURY	GOV	US	USD	AAA	55,843.09	55,843.09	0.00%
US9134561094	UNIVERSAL ODSH UNIVERSAL	COM	US	USD	AAA	10,044,566.94	10,044,566.94	0.19%

Collateral data - as at 11/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91529Y1064	UNUM GROUP ODSH UNUM GROUP	COM	US	USD	AAA	10,333,464.52	10,333,464.52	0.20%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	58.93	58.93	0.00%
US92556V1061	VIATRIS ODSH VIATRIS	COM	US	USD	AAA	1,448,208.06	1,448,208.06	0.03%
US92826C8394	VISA ODSH VISA	COM	US	USD	AAA	5,220,383.35	5,220,383.35	0.10%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	8,651,275.31	8,651,275.31	0.17%
US9508101014	WESBANCO ODSH WESBANCO	COM	US	USD	AAA	15,291,827.00	15,291,827.00	0.29%
US9570901036	WESTAMERICA BANC ODSH WESTAMERICA BANC	COM	US	USD	AAA	28,972.92	28,972.92	0.00%
US9598021098	WESTERN UNION ODSH WESTERN UNION	COM	US	USD	AAA	2,235,863.73	2,235,863.73	0.04%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	15,786,817.17	15,786,817.17	0.30%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	2,154,590.03	2,154,590.03	0.04%
US9897011071	ZIONS BANCORP ODSH ZIONS BANCORP	COM	US	USD	AAA	41,117,096.64	41,117,096.64	0.79%
US98980B1035	ZIPRECRUITER ODSH ZIPRECRUITER	COM	US	USD	AAA	1,325,589.32	1,325,589.32	0.03%
XS2911156326	DKGV 2.250 10/02/26 MTN DENMARK	GOV	DK	EUR	AAA	122,696.28	143,891.63	0.00%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	11,991,035.98	11,991,035.98	0.23%
	ALKERMES ODSH ***ID CHANGE	EXT	US	USD	AAA	5,687,236.22	5,687,236.22	0.11%
	EVERTEC ODSH ***ID CHANGE	EXT	US	USD	AAA	8,824,077.36	8,824,077.36	0.17%
	Unknown Company Description	UNK		USD		1,700,479.94	1,700,479.94	0.03%
						Total:	5,192,098,718.75	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)	766,763,895.71
2	BNP PARIBAS FINANCIAL MARKETS (P	706,346,849.60
3	NBC Global Finance Limited (Parent)	486,575,581.95

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	780,572,253.06

2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	625,796,985.96
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	452,881,643.40
4	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	451,646,634.35
5	NOMURA INTERNATIONAL PLC (PARENT)	291,806,129.21