



Securities Lending Report

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

Report as at 27/08/2025

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)	12,805,179,506
Reference currency of the fund	USD

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

Securities lending data - as at 27/08/2025	
Currently on loan in USD (base currency)	3,923,992,400.16
Current percentage on loan (in % of the fund AuM)	30.64%
Collateral value (cash and securities) in USD (base currency)	4,788,744,577.63
Collateral value (cash and securities) in % of loan	122%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,318,930,556.28
12-month average on loan as a % of the fund AuM	25.85%
12-month maximum on loan in USD	3,918,546,567.25
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)	6,491,782.47
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0506%

Collateral data - as at 27/08/2025									
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	13,611,423.97	15,862,734.19	0.33%	
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	365,444.75	425,888.79	0.01%	
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	1,030,699.16	1,201,175.34	0.03%	
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	1,450,979.49	1,690,969.44	0.04%	
AT0000A2QQB6	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	AA1	337.83	393.71	0.00%	
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	299,444.84	348,972.59	0.01%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	360,811.55	420,489.27	0.01%	
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	2,064,384.10	2,405,830.30	0.05%	
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	5,736,419.75	3,725,515.04	0.08%	
AU000000BHP4	BHP GROUP AU ODSH BHP GROUP AU	COM	AU	AUD	AAA	5,736,417.72	3,725,513.72	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	5,736,376.02	3,725,486.64	0.08%
AU000000FMG4	FORTESCUE ODSH FORTESCUE	COM	AU	AUD	AAA	2,319,716.35	1,506,538.66	0.03%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	5,736,349.79	3,725,469.60	0.08%
AU000000WBC1	WESTPAC ODSH WESTPAC	COM	AU	AUD	AAA	5,736,422.99	3,725,517.14	0.08%
AU3CB0319143	BANQV 4.400 05/24/30 MTN BANQUE DEVELOPPT	BND	FR	AUD	AA2	8,216.85	5,336.43	0.00%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	540,628.73	630,047.95	0.01%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	2,879,069.49	3,355,263.50	0.07%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	2,259.00	2,632.64	0.00%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	2,064,444.98	2,405,901.26	0.05%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	1.87	2.18	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.69	1.97	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	1,573,365.25	1,833,597.64	0.04%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	1,029,498.92	1,199,776.59	0.03%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	AA3	9,448.06	11,010.75	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	1,953,821.07	2,276,980.31	0.05%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	28,352,441.15	33,041,894.72	0.69%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	33,296,393.13	33,296,393.13	0.70%
BMG0772R2087	BUTTERFIELD ODSH BUTTERFIELD	COM	US	USD	AAA	7,699,973.78	7,699,973.78	0.16%
BMG3198U1027	ESSENT GROUP ODSH ESSENT GROUP	COM	US	USD	AAA	4,921,131.14	4,921,131.14	0.10%
BMG427061046	HAMILTON INS GRP ODSH HAMILTON INS GRP	COM	US	USD	AAA	5,443,714.77	5,443,714.77	0.11%
BMG4690M1010	IBEX ODSH IBEX	COM	US	USD	AAA	1,743,267.82	1,743,267.82	0.04%
BMG8726X1065	TEEKAY TANKER ODSH TEEKAY TANKER	COM	US	USD	AAA	5,244.54	5,244.54	0.00%
CA00791P1071	ADVNTAGE ENERGY ODSH ADVNTAGE ENERGY	COM	CA	CAD	AAA	3,166,471.66	2,290,053.47	0.05%
CA0089118776	AIR CANADA ODSH AIR CANADA	COM	CA	CAD	AAA	9,033,119.99	6,532,926.86	0.14%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	10,819,746.56	7,825,049.70	0.16%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	11,846,608.73	8,567,696.26	0.18%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	16,980,416.99	12,280,565.56	0.26%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	17,260,218.25	12,482,923.24	0.26%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	4,645,101.82	3,359,427.36	0.07%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	17,530.86	12,678.66	0.00%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	15,888.43	11,490.82	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	1,131,247.66	818,140.16	0.02%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	18,008.86	13,024.35	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	744.85	538.69	0.00%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	4,645,362.88	3,359,616.16	0.07%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	162,926.88	117,831.87	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	1,273.30	920.87	0.00%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	4,645,840.75	3,359,961.77	0.07%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	1,908.87	1,380.53	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	132,149.60	95,573.15	0.00%
CA135087P816	CAGV 3.000 04/01/26 CANADA	GOV	CA	CAD	AAA	91,930.64	66,486.02	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	294,167.09	212,747.32	0.00%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	563,211.31	407,325.30	0.01%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	101,302.83	73,264.16	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	1,002.55	725.06	0.00%
CA135087S547	CAGV 3.000 02/01/27 CANADA	GOV	CA	CAD	AAA	4,645,745.79	3,359,893.09	0.07%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	1,007.43	728.59	0.00%
CA135087T537	CAGV 3.250 12/01/35 CANADA	GOV	CA	CAD	AAA	4,645,188.40	3,359,489.97	0.07%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,005,062.13	726,880.35	0.02%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,984,511.61	1,435,237.13	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,566,083.35	1,132,621.73	0.02%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	165,948.43	120,017.11	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	5,133,940.97	3,712,965.28	0.08%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	5,133,849.91	3,712,899.42	0.08%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,846,567.69	8,567,666.58	0.18%
CA15101Q2071	CELESTICA ODSH CELESTICA	COM	CA	CAD	AAA	10,989,199.99	7,947,601.70	0.17%
CA15713J1049	CES ENRGY ODSH CES ENRGY	COM	CA	CAD	AAA	6,272,999.98	4,536,754.76	0.09%
CA3499421020	FORTUNA MINING ODSH FORTUNA MINING	COM	CA	CAD	AAA	5,375,678.00	3,887,794.16	0.08%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,846,570.12	8,567,668.33	0.18%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,846,589.69	8,567,682.49	0.18%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	4,551,408.52	3,291,666.56	0.07%
CA4991131083	K92 MING ODSH K92 MING	COM	CA	CAD	AAA	11,846,607.00	8,567,695.01	0.18%
CA5503711080	LUNDIN GOLD ODSH LUNDIN GOLD	COM	CA	CAD	AAA	8,140,205.99	5,887,154.21	0.12%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	11,846,577.40	8,567,673.61	0.18%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	11,846,571.57	8,567,669.39	0.18%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	10,473,630.61	7,574,731.96	0.16%
CA6632782083	NORTH WEST CO ODSH NORTH WEST CO	COM	CA	CAD	AAA	3,602,086.10	2,605,098.25	0.05%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	1,161.47	840.00	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	123,974.66	89,660.87	0.00%
CA68390D1069	OR ROYALTIES ODSH OR ROYALTIES	COM	CA	CAD	AAA	4,680,460.00	3,384,999.08	0.07%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	11,846,595.98	8,567,687.04	0.18%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,846,546.15	8,567,651.00	0.18%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	5,133,816.74	3,712,875.43	0.08%
CA82621K1021	SIENNA LIVING ODSH SIENNA LIVING	COM	CA	CAD	AAA	10,589,999.99	7,658,892.55	0.16%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	280,026.00	202,520.21	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,846,602.23	8,567,691.56	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	280,002.08	202,502.92	0.00%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		37,791,272.97	47,006,742.81	0.98%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0012032048	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		11,458,972.79	14,253,263.90	0.30%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		60,837,008.93	75,672,222.90	1.58%
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	2,363,644.23	2,363,644.23	0.05%
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	38.14	51.41	0.00%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		24,270,220.00	30,188,556.76	0.63%
CH0432492467	ALCON ODSH ALCON	COM	CH	CHF		11,315,039.84	14,074,232.64	0.29%
CH0432492467	ALCON ODSH ALCON	COM	CH	CHF		24,738,863.58	30,771,479.92	0.64%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	AAA	135.45	135.45	0.00%
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	3,266,244.63	3,806,476.87	0.08%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		41,550,432.36	51,682,579.96	1.08%
CNE100003F19	WUXI APPTec ODSH WUXI APPTec	COM	CN	HKD		63,456.63	8,142.22	0.00%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	16,234.88	18,920.11	0.00%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	1,377,455.00	1,605,284.11	0.03%
DE0001102390	DEGV 0.500 02/15/26 GERMANY	GOV	DE	EUR	AAA	527,831.20	615,133.74	0.01%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	252.30	294.03	0.00%
DE0001135275	DEGV 4.000 01/04/37 GERMANY	GOV	DE	EUR	AAA	92.74	108.07	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,213,496.44	1,414,207.03	0.03%
DE0001143360	DEGV IO STR 07/04/33 GERMANY	GOV	DE	EUR	AAA	240,622.94	280,421.63	0.01%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	9,503,959.08	11,075,900.43	0.23%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	51,833,099.23	60,406,220.34	1.26%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	4,237,816.80	4,938,745.69	0.10%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	9,503,939.24	11,075,877.32	0.23%
DE0008402215	HANNOVER RUECK ODSH HANNOVER RUECK	COM	DE	EUR	AAA	250.00	291.35	0.00%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	9,503,769.59	11,075,679.61	0.23%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	10,436.30	12,162.45	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	19,989,945.19	23,296,253.78	0.49%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	10.21	11.90	0.00%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	11,716,757.06	13,654,692.07	0.29%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	1.89	2.20	0.00%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	398,212.65	464,076.46	0.01%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	11,771,287.05	13,718,241.24	0.29%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	665,515.18	775,590.45	0.02%
DE000BU4Z060	DEGV PO STR 08/15/54 GERMANY	GOV	DE	EUR	AAA	2.46	2.87	0.00%
DE000BU4Z110	DEGV IO STR 08/15/55 GERMANY	GOV	DE	EUR	AAA	0.35	0.40	0.00%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	9,503,916.65	11,075,850.99	0.23%
DE000NRW0M92	NORDR 1.450 01/19/22 NRW	BND	DE	EUR	AAA	19,459.41	22,677.97	0.00%
DE000NRW2152	NORDR 2.375 05/13/33 NRW	BND	DE	EUR	AAA	10,717.17	12,489.78	0.00%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,223,353.60	9,583,484.62	0.20%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	5,659,914.30	883,625.13	0.02%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	73,890.83	11,535.83	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	5,665,082.12	884,431.93	0.02%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	70.19	10.96	0.00%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	5,659,915.16	883,625.27	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	5,665,081.60	884,431.85	0.02%
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	AA1	491,281.75	572,539.06	0.01%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	84,290,975.99	98,232,583.90	2.05%
FR0000120644	DANONE ODSH DANONE	COM	FR	EUR	AA2	72.03	83.95	0.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	6,491,322.61	7,564,978.17	0.16%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	24,860,942.69	28,972,907.36	0.61%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	572.00	666.60	0.00%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	103.99	121.19	0.00%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	15,147,794.98	17,653,218.79	0.37%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	407,221.00	474,574.78	0.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	300,206.73	349,860.49	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	1,621,882.15	1,890,139.16	0.04%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	9,880,629.26	11,514,871.32	0.24%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	AA2	300,206.95	349,860.75	0.01%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	26.14	30.46	0.00%
FR0010208488	ENGIE ODSH ENGIE	COM	FR	EUR	AA2	8,878,164.12	10,346,599.88	0.22%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	1,065,288.69	1,241,485.92	0.03%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	76,014.09	88,586.71	0.00%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,554.37	55,419.80	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,512,384.00	1,762,530.17	0.04%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,368.23	3,925.33	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	2,284,291.81	2,662,110.44	0.06%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	7,786.79	9,074.71	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	11,983.28	13,965.30	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	491,406.49	572,684.43	0.01%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	55,692.31	64,903.74	0.00%
FR0013467479	CONSTELLUM ODSH CONSTELLUM	COM	US	USD	AAA	974,539.68	974,539.68	0.02%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	1.16	1.35	0.00%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	177.57	206.94	0.00%
FR0014003TT8	DASSAULT SYSTEM ODSH DASSAULT SYSTEM	COM	FR	EUR	AA2	36,436,566.69	42,463,123.15	0.89%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	3,023,942.23	3,524,097.99	0.07%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	2,284,293.70	2,662,112.64	0.06%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	389,212.14	453,587.27	0.01%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	2,235,452.43	2,605,193.10	0.05%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	1,377,454.41	1,605,283.42	0.03%

Collateral data - as at 27/08/2025								
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FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	643.03	749.39	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	22,479.87	26,198.01	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,808,445.24	2,107,559.52	0.04%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	2,284,294.04	2,662,113.04	0.06%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	5,307,484.86	7,153,958.84	0.15%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	249.59	336.42	0.00%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	35,734,103.64	48,165,998.30	1.01%
GB0007908733	ORD GBP0.50 SCOT & SOUTHERN ENERGY	CST	GB	GBP	AA3	19,519,264.55	26,310,016.69	0.55%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	1,323,870.60	1,784,445.18	0.04%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	44.85	60.45	0.00%
GB0031638363	ORD GBP0.01 INTERTEK GROUP	CST	GB	GBP	AA3	33,626.92	45,325.73	0.00%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	1,190,951.72	1,605,283.82	0.03%
GB00B02J6398	ORD 0.1P ADMIRAL GROUP PLC	CST	GB	GBP	AA3	2,954,439.68	3,982,289.24	0.08%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	16,102,327.04	21,704,326.62	0.45%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	7,607,384.47	10,253,993.53	0.21%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	7,368,610.07	9,932,149.51	0.21%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	469,055.61	632,240.06	0.01%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	49,568.09	66,812.83	0.00%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	77,850.25	104,934.35	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	5,234,584.25	7,055,696.11	0.15%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	47,846.01	64,491.64	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	6,967,328.43	9,391,261.99	0.20%
GB00B52WS153	UKT 4 1/2 09/07/34 UK TREASURY	GIL	GB	GBP	AA3	1,037,142.84	1,397,964.83	0.03%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	72,878,268.15	98,232,617.64	2.05%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	446,642.14	602,028.94	0.01%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	AA3	0.93	1.25	0.00%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,147,542.33	1,546,772.31	0.03%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	51.04	68.80	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	4,375,292.82	5,897,457.19	0.12%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,310,834.77	7,158,474.19	0.15%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	6,962,010.05	9,384,093.35	0.20%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	393,748.99	530,734.26	0.01%
GB00BHJYC057	INTERCONTINENTAL ODSH INTERCONTINENTAL	CST	GB	GBP	AA3	23,370,199.20	31,500,691.50	0.66%
GB00BKDRYJ47	AIRTEL AFRICA ODSH AIRTEL AFRICA	CST	GB	GBP	AA3	2,452,750.24	3,306,062.05	0.07%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	4,339,152.17	5,848,743.21	0.12%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	207.36	279.50	0.00%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	1,511.12	2,036.84	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	2,489,255.34	3,355,267.27	0.07%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	184,324.45	248,450.93	0.01%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	7,291,474.70	9,828,178.75	0.21%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	2,930,306.37	3,949,759.96	0.08%
GB00BMY62Z61	UKT1 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	50.38	67.91	0.00%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	2,485,905.85	3,350,752.50	0.07%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	176.56	237.99	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	446,753.57	602,179.14	0.01%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	8,977,499.90	12,100,772.12	0.25%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	469,055.32	632,239.67	0.01%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	7,788,431.88	10,498,027.33	0.22%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	393,772.83	530,766.40	0.01%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	7,368,550.31	9,932,068.96	0.21%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	393,749.79	530,735.34	0.01%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	2,926,615.92	3,944,785.60	0.08%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	8,293.16	11,178.35	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	5,770,192.68	7,777,642.71	0.16%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	2,621.08	3,532.95	0.00%
GB00BT7HZZ68	UKT1 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	9,134,999.30	12,313,065.56	0.26%
GB00BT7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	7,859,687.40	10,594,072.65	0.22%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	80.48	108.48	0.00%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	40,790,677.20	54,981,753.80	1.15%
GB00BYMT0J19	LIVANOVA ODSH LIVANOVA	COM	US	USD	AAA	3,278,795.26	3,278,795.26	0.07%
GB00BYT1DJ19	INTERMEDIATE CAP ODSH INTERMEDIATE CAP	CST	GB	GBP	AA3	1,697,847.52	2,288,528.67	0.05%
GB00BYY5F144	UKT1 018 03/22/26 UK TREASURY	GIL	GB	GBP	AA3	77.23	104.10	0.00%
GB00BYZW3G56	UKT 1 H 07/22/26 UK TREASURY	GIL	GB	GBP	AA3	103,889.72	140,032.95	0.00%
GG00BMG42V42	SGHC ODSH SGHC	COM	US	USD	AAA	3,814,800.70	3,814,800.70	0.08%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	2,830,110.72	3,814,706.24	0.08%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	1,256,297.08	1,256,297.08	0.03%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	8,586,764.99	8,586,764.99	0.18%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	3,802,998.43	3,802,998.43	0.08%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	12,727,363.43	12,727,363.43	0.27%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	21,750,545.52	21,750,545.52	0.45%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	4,268,118.35	4,268,118.35	0.09%
JE00BQBC8469	MAC COPPER ODSH MAC COPPER	COM	US	USD	AAA	3,026,520.80	3,026,520.80	0.06%
JE00BYSS4X48	NOVOCURE ODSH NOVOCURE	COM	US	USD	AAA	9,355,588.04	9,355,588.04	0.20%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	1,200,362,230.64	8,137,772.73	0.17%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,010,470,557.37	6,850,415.27	0.14%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	7,642,876.74	51,814.35	0.00%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	99,892.15	677.21	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	2,001,614,836.96	13,569,809.37	0.28%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	695,343,759.40	4,714,034.93	0.10%
JP1051581P56	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	3,672,628,066.61	24,898,328.01	0.52%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	5,887,891,638.68	39,916,554.20	0.83%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	198,128,405.48	1,343,197.82	0.03%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,528,228,180.45	10,360,517.27	0.22%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	4,031,179,521.94	27,329,102.80	0.57%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	2,007,672,446.25	13,610,876.51	0.28%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,985,313,956.01	13,459,298.68	0.28%
JP1103611M11	JPGV 0.100 12/20/30 JAPAN	GOV	JP	JPY	A1	1,018,725,609.04	6,906,379.82	0.14%
JP1103681NA2	JPGV 0.200 09/20/32 JAPAN	GOV	JP	JPY	A1	210,095,203.42	1,424,325.90	0.03%
JP1103701P43	JPGV 0.500 03/20/33 JAPAN	GOV	JP	JPY	A1	1,075,718,090.42	7,292,756.41	0.15%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	49,656,172.26	336,640.59	0.01%
JP1103721PA1	JPGV 0.800 09/20/33 JAPAN	GOV	JP	JPY	A1	198,134,073.89	1,343,236.25	0.03%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	3,383,502,873.78	22,938,223.76	0.48%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	96,856.14	656.63	0.00%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	5,887,858,182.91	39,916,327.39	0.83%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	5,564,215,230.27	37,722,212.38	0.79%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	198,093,416.78	1,342,960.62	0.03%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	123,293,617.93	835,860.56	0.02%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	1,200,363,705.90	8,137,782.74	0.17%
JP1120271N56	JPGV 0.005 03/10/32 JAPAN	GOV	JP	JPY	A1	2,985,709.97	20,241.41	0.00%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	1,200,316,600.99	8,137,463.39	0.17%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	123,566,747.67	837,712.22	0.02%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	624,015,299.22	4,230,468.57	0.09%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	1,200,328,536.28	8,137,544.31	0.17%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	137,182,563.35	930,019.70	0.02%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	23,902,848.07	162,047.71	0.00%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	535,573,044.53	3,630,880.42	0.08%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	2,235,412,511.67	15,154,824.54	0.32%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	597,264,190.80	4,049,111.28	0.08%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	207,970,953.39	1,409,924.70	0.03%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	1,739,680,831.14	11,794,045.89	0.25%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	495,603,482.10	3,359,909.53	0.07%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	51,600,611.66	349,822.78	0.01%
JP1300611K15	JPGV 0.700 12/20/48 JAPAN	GOV	JP	JPY	A1	2,023,480,063.73	13,718,043.16	0.29%
JP1300661L47	JPGV 0.400 03/20/50 JAPAN	GOV	JP	JPY	A1	602,853,699.53	4,087,004.97	0.09%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	457,792,546.02	3,103,572.91	0.06%
JP1300771P16	JPGV 1.600 12/20/52 JAPAN	GOV	JP	JPY	A1	938,736,546.05	6,364,099.50	0.13%
JP1300791P79	JPGV 1.200 06/20/53 JAPAN	GOV	JP	JPY	A1	479,473.17	3,250.56	0.00%

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JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	164,036.10	1,112.07	0.00%
JP1400141M51	JPGV 0.700 03/20/61 JAPAN	GOV	JP	JPY	A1	446,565,831.16	3,027,462.17	0.06%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	602,343,365.21	4,083,545.19	0.09%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	186,299,894.20	1,263,007.25	0.03%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	788,592,132.33	5,346,205.83	0.11%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	198,117,933.52	1,343,126.83	0.03%
JP3164720009	RENASAS ODSH RENESAS	COM	JP	JPY	A1	2,862,130.17	19,403.61	0.00%
JP3183200009	JAPAN EXCHANGE ODSH JAPAN EXCHANGE	COM	JP	JPY	A1	1,658,971,730.30	11,246,884.12	0.23%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	15,250,140.48	103,387.27	0.00%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	20,484,998.48	138,876.63	0.00%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	1,165,990,946.98	7,904,754.99	0.17%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	637,825,872.99	4,324,096.40	0.09%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	8,172,315.86	55,403.65	0.00%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	427,626,665.77	2,899,065.41	0.06%
JP3885780001	MIZUHO ODSH MIZUHO	COM	JP	JPY	A1	6,726,121,417.04	45,599,275.02	0.95%
JP3893600001	mitsui CO ODSH MITSUI CO	COM	JP	JPY	A1	9,889,541.48	67,045.46	0.00%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	327,133.77	2,217.78	0.00%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	1,634,638,766.62	11,081,920.48	0.23%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	1,128,808.69	1,128,808.69	0.02%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	5,710,066.31	5,710,066.31	0.12%
KYG7T16G1039	SAPIENS INTL ODSH SAPIENS INTL	COM	US	USD	AAA	835,778.93	835,778.93	0.02%
KYG8807B1068	THERAVANCE ODSH THERAVANCE	COM	US	USD	AAA	2,755,573.70	2,755,573.70	0.06%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	6,706,145.19	6,706,145.19	0.14%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	301.75	301.75	0.00%
MHY0207T1001	ARDMORE SHIPPING ODSH ARDMORE SHIPPING	COM	US	USD	AAA	326,101.65	326,101.65	0.01%
MHY1771G1026	COSTAMARE ODSH COSTAMARE	COM	US	USD	AAA	1,339,450.07	1,339,450.07	0.03%
MHY2065G1219	DHT HOLDINGS ODSH DHT HOLDINGS	COM	US	USD	AAA	13,153,595.56	13,153,595.56	0.27%
MHY7542C1306	SCORPIO TANKERS ODSH SCORPIO TANKERS	COM	US	USD	AAA	1,029,776.00	1,029,776.00	0.02%
NL0000102788	NLGV PO STR 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	1,600.54	1,865.26	0.00%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	28,370,158.49	33,062,542.48	0.69%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	AAA	1,033,915.78	1,204,923.99	0.03%
NL0012969182	ADYEN ODSH ADYEN	COM	NL	EUR	AAA	33,712,331.77	39,288,303.65	0.82%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	108,913.48	126,927.62	0.00%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	USD		32,115,660.47	32,115,660.47	0.67%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	373,763.85	435,583.86	0.01%
NL0015000QL2	NLGV 01/15/26 NETHERLANDS	GOV	NL	EUR	AAA	57,141.77	66,592.93	0.00%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	491,406.15	572,684.03	0.01%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	491,406.52	572,684.46	0.01%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	22,345.38	26,041.28	0.00%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	1,409.98	1,643.18	0.00%
NO0013475558	NOGV 3.750 06/12/35 NORWAY	GOV	NO	NOK	AAA	480,727.93	47,482.04	0.00%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	2,909,657.68	2,909,657.68	0.06%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	26,159,655.41	26,159,655.41	0.55%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	10,371,083.11	10,371,083.11	0.22%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	39,900,550.03	39,900,550.03	0.83%
SE0000695876	ALFA LAVAL AB ODSH ALFA LAVAL AB	COM	SE	SEK	AAA	83,043,125.40	8,689,030.50	0.18%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	AAA	2,953,554.42	309,038.52	0.01%
SE0017486889	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	755.41	79.04	0.00%
US00081T1088	ACCO BRANDS ODSH ACCO BRANDS	COM	US	USD	AAA	474,350.27	474,350.27	0.01%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	12,631,849.65	12,631,849.65	0.26%
US00676P1075	ADEIA ODSH ADEIA	COM	US	USD	AAA	144.93	144.93	0.00%
US0082521081	AFFILIATED MNGRS ODSH AFFILIATED MNGRS	COM	US	USD	AAA	17,146,481.03	17,146,481.03	0.36%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	1,617,847.49	1,617,847.49	0.03%
US013051EA13	ALBTA 3.300 03/15/28 ALBERTA	BND	CA	USD	AAA	182,236.85	182,236.85	0.00%
US0162551016	ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY	COM	US	USD	AAA	7,694,684.16	7,694,684.16	0.16%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	1,175,884.67	1,175,884.67	0.02%
US0185223007	ALLETE ODSH ALLETE	COM	US	USD	AAA	40,624,620.40	40,624,620.40	0.85%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	3,262,268.32	3,262,268.32	0.07%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	317,680.18	317,680.18	0.01%
US02005N1000	ALLY FINANCIAL ODSH ALLY FINANCIAL	COM	US	USD	AAA	31,773,793.73	31,773,793.73	0.66%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	829,190.30	829,190.30	0.02%
US02209S1033	ALTRIA GROUP ODSH ALTRIA GROUP	COM	US	USD	AAA	23,914.64	23,914.64	0.00%
US02209S1033	ALTRIA GROUP ODSH ALTRIA GROUP	COM	US	USD	AAA	516,807.10	516,807.10	0.01%
US0226711010	AMALGAMATED FIN ODSH AMALGAMATED FIN	COM	US	USD	AAA	4,683,001.03	4,683,001.03	0.10%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	77,332,889.94	77,332,889.94	1.61%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	7,565,006.37	7,565,006.37	0.16%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	54,675,516.31	54,675,516.31	1.14%
US03073E1055	CENCORA ODSH CENCORA	COM	US	USD	AAA	599,396.98	599,396.98	0.01%
US03076K1088	AMERIS ODSH AMERIS	COM	US	USD	AAA	11,613.99	11,613.99	0.00%
US03676C1009	ANTERIX ODSH ANTERIX	COM	US	USD	AAA	269,139.88	269,139.88	0.01%
US0375981091	APOGEE ODSH APOGEE	COM	US	USD	AAA	8,307.46	8,307.46	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	224,209,348.32	224,209,348.32	4.68%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	7,564,915.25	7,564,915.25	0.16%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	4,206,055.20	4,206,055.20	0.09%
US03831W1080	APPLOVIN ODSH APPLOVIN	COM	US	USD	AAA	3,035,262.33	3,035,262.33	0.06%
US05945F1030	BANCFIRST ODSH BANCFIRST	COM	US	USD	AAA	251,450.04	251,450.04	0.01%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	87,617,562.57	87,617,562.57	1.83%
US0684631080	BARRETT BUS SERV ODSH BARRETT BUS SERV	COM	US	USD	AAA	1,390,841.29	1,390,841.29	0.03%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	1,878,226.55	1,878,226.55	0.04%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	491.89	491.89	0.00%
US08579X1019	BERRY PETROLEUM ODSH BERRY PETROLEUM	COM	US	USD	AAA	2,049,062.20	2,049,062.20	0.04%
US0889291045	BGC GRP ODSH BGC GRP	COM	US	USD	AAA	189,654.27	189,654.27	0.00%
US09260D1072	BLACKSTONE DE ODSH BLACKSTONE DE	COM	US	USD	AAA	14,312,275.51	14,312,275.51	0.30%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	2,442,714.39	2,442,714.39	0.05%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	106.32	106.32	0.00%
US10922N1037	BRIGHTHOUSE ODSH BRIGHTHOUSE	COM	US	USD	AAA	3,981.79	3,981.79	0.00%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	707.70	707.70	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	73,059,535.57	73,059,535.57	1.53%
US1244111092	BYLINE BANCORP ODSH BYLINE BANCORP	COM	US	USD	AAA	7,722,272.25	7,722,272.25	0.16%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	4,045,297.26	4,045,297.26	0.08%
US12618T1051	CRA INTL ODSH CRA INTL	COM	US	USD	AAA	4,606,565.68	4,606,565.68	0.10%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	1,546,837.17	1,546,837.17	0.03%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	4,662,221.14	4,662,221.14	0.10%
US13057Q3056	CALIFORNIA RSRCS ODSH CALIFORNIA RSRCS	COM	US	USD	AAA	2,880,822.30	2,880,822.30	0.06%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	111,546.60	111,546.60	0.00%
US1397371006	CAPITAL BANC ODSH CAPITAL BANC	COM	US	USD	AAA	1,027,873.58	1,027,873.58	0.02%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	9,059,777.59	9,059,777.59	0.19%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	1,546,876.58	1,546,876.58	0.03%
US1442851036	CARPENTER TECH ODSH CARPENTER TECH	COM	US	USD	AAA	3,586.78	3,586.78	0.00%
US1461031064	CARTER BANKSHARE ODSH CARTER BANKSHARE	COM	US	USD	AAA	86,378.76	86,378.76	0.00%
US1547604090	CENTRAL PAC FIN ODSH CENTRAL PAC FIN	COM	US	USD	AAA	7,277,808.56	7,277,808.56	0.15%
US1713401024	CHURCH & DWIGHT ODSH CHURCH & DWIGHT	COM	US	USD	AAA	5,528,296.33	5,528,296.33	0.12%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	33,137,780.95	33,137,780.95	0.69%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	13,340,298.87	13,340,298.87	0.28%
US1778351056	CITY HOLDING ODSH CITY HOLDING	COM	US	USD	AAA	91,208.16	91,208.16	0.00%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	134.63	134.63	0.00%
US2005251036	COML BANCSHARES ODSH COML BANCSHARES	COM	US	USD	AAA	4,671,504.97	4,671,504.97	0.10%
US20337X1090	COMMSCOPE HOLDG ODSH COMMSCOPE HOLDG	COM	US	USD	AAA	584,457.23	584,457.23	0.01%
US2041491083	COMMUNITY TRUST ODSH COMMUNITY TRUST	COM	US	USD	AAA	60,896.44	60,896.44	0.00%
US20464U1007	COMPASS ODSH COMPASS	COM	US	USD	AAA	6,881,332.51	6,881,332.51	0.14%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	9,111,266.79	9,111,266.79	0.19%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	1,701,503.96	1,701,503.96	0.04%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	226,211.20	226,211.20	0.00%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	4,457,173.55	4,457,173.55	0.09%
US23204G1004	CUSTOMERS BNCRP ODSH CUSTOMERS BNCRP	COM	US	USD	AAA	5,728,153.82	5,728,153.82	0.12%
US2358252052	DANA ODSH DANA	COM	US	USD	AAA	2,899,957.05	2,899,957.05	0.06%
US2441991054	DEERE ODSH DEERE	COM	US	USD	AAA	2,765,899.32	2,765,899.32	0.06%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	405,462.07	405,462.07	0.01%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	1,546,873.29	1,546,873.29	0.03%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	7,992,600.00	7,992,600.00	0.17%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	11,138,848.33	11,138,848.33	0.23%
US2600031080	DOVER ODSH DOVER	COM	US	USD	AAA	1,546,794.21	1,546,794.21	0.03%
US26441C2044	DUKE ENERGY ODSH DUKE ENERGY	COM	US	USD	AAA	38,463.35	38,463.35	0.00%
US28238P1093	EHEALTH ODSH EHEALTH	COM	US	USD	AAA	32,199.50	32,199.50	0.00%
US29786A1060	ETSY ODSH ETSY	COM	US	USD	AAA	1,164,570.72	1,164,570.72	0.02%
US29977A1051	EVERCORE US ODSH EVERCORE US	COM	US	USD	AAA	7,066,302.52	7,066,302.52	0.15%
US30069T1016	EXCELERATE ENERG ODSH EXCELERATE ENERG	COM	US	USD	AAA	12,872,533.77	12,872,533.77	0.27%
US30263Y1047	FS BANCORP ODSH FS BANCORP	COM	US	USD	AAA	392,677.78	392,677.78	0.01%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	33,332,728.19	33,332,728.19	0.70%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	48,985.18	48,985.18	0.00%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	615,899.01	615,899.01	0.01%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	24,885,628.01	24,885,628.01	0.52%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	410,037.65	410,037.65	0.01%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	783,467.87	783,467.87	0.02%
US3193832041	FIRST BUSEY ODSH FIRST BUSEY	COM	US	USD	AAA	11,989,849.30	11,989,849.30	0.25%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	6,538,066.62	6,538,066.62	0.14%
US3205171057	FRST HORIZON ODSH FRST HORIZON	COM	US	USD	AAA	4,408,478.62	4,408,478.62	0.09%
US3205571017	FIRST INTERNET ODSH FIRST INTERNET	COM	US	USD	AAA	818,610.43	818,610.43	0.02%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	2,845,981.08	2,845,981.08	0.06%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	9,029,075.34	9,029,075.34	0.19%
US33830T1034	FIVE STAR BANC ODSH FIVE STAR BANC	COM	US	USD	AAA	1,282,147.28	1,282,147.28	0.03%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	2,930,785.53	2,930,785.53	0.06%
US34959J1088	FORTIVE ODSH FORTIVE	COM	US	USD	AAA	65.39	65.39	0.00%
US34964C1062	FORTUNE BRAND ODSH FORTUNE BRAND	COM	US	USD	AAA	4,948,831.46	4,948,831.46	0.10%
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	1,546,737.49	1,546,737.49	0.03%
US3696043013	GE ODSH GE	COM	US	USD	AAA	273.76	273.76	0.00%
US37045V1008	GM ODSH GM	COM	US	USD	AAA	16,424,120.85	16,424,120.85	0.34%
US37247D1063	GENWORTH FINCL ODSH GENWORTH FINCL	COM	US	USD	AAA	151,044.53	151,044.53	0.00%
US3742751056	GETTY IMAGE ODSH GETTY IMAGE	COM	US	USD	AAA	1,121,133.32	1,121,133.32	0.02%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	44,263.16	44,263.16	0.00%
US37959E1029	GLOBE LIFE ODSH GLOBE LIFE	COM	US	USD	AAA	9,028,981.70	9,028,981.70	0.19%
US3802371076	GODADDY ODSH GODADDY	COM	US	USD	AAA	146.15	146.15	0.00%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	210,106.49	210,106.49	0.00%
US4041111067	HBT FINANCIAL ODSH HBT FINANCIAL	COM	US	USD	AAA	322,687.26	322,687.26	0.01%
US40416E1038	HCI GROUP ODSH HCI GROUP	COM	US	USD	AAA	33,829.06	33,829.06	0.00%
US4074971064	HAMILTON LANE ODSH HAMILTON LANE	COM	US	USD	AAA	8,873,520.03	8,873,520.03	0.19%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US41165Y1001	HARBORONE ODSH HARBORONE	COM	US	USD	AAA	283,122.73	283,122.73	0.01%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	607,564.42	607,564.42	0.01%
US4269271098	HERITAGE COMERCE ODSH HERITAGE COMERCE	COM	US	USD	AAA	3,748,813.99	3,748,813.99	0.08%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	46,215.95	46,215.95	0.00%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	14,998,170.40	14,998,170.40	0.31%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	1,932,902.89	1,932,902.89	0.04%
US4538386099	INDEPENDENT MI ODSH INDEPENDENT MI	COM	US	USD	AAA	3,160,449.81	3,160,449.81	0.07%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	17,005,504.65	17,005,504.65	0.36%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	24.33	24.33	0.00%
US4581X0DU94	IADB 4.625 03/20/28 FRN MTN IDB	BND	US	USD	AAA	12,525,024.46	12,525,024.46	0.26%
US4581X0EG91	IADB 4.709 10/04/27 FRN MTN IDB	BND	US	USD	AAA	12,526,317.87	12,526,317.87	0.26%
US4581X0EM69	IADB 4.375 02/01/27 MTN IDB	BND	US	USD	AAA	1,050,026.30	1,050,026.30	0.02%
US4581X0ER56	IADB 3.625 09/17/31 MTN IDB	BND	US	USD	AAA	1,527,759.80	1,527,759.80	0.03%
US45841N1072	INTRACTION BRK ODSH INTRACTION BRK	COM	US	USD	AAA	511,932.42	511,932.42	0.01%
US459058JX27	IBRD 0.875 07/15/26 MTN IBRD	GOV	SU	USD		12,524,091.66	12,524,091.66	0.26%
US459058KA05	IBRD 1.625 11/03/31 MTN IBRD	GOV	SU	USD		12,492,604.30	12,492,604.30	0.26%
US4595061015	INTL FLAVORS ODSH INTL FLAVORS	COM	US	USD	AAA	607,552.31	607,552.31	0.01%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	7,694,853.17	7,694,853.17	0.16%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	55,506,227.46	55,506,227.46	1.16%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	747,848.46	747,848.46	0.02%
US46266A1097	IRADIMED ODSH IRADIMED	COM	US	USD	AAA	257,292.46	257,292.46	0.01%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	179,807.51	179,807.51	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	109,616,049.98	109,616,049.98	2.29%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	51,792,222.81	51,792,222.81	1.08%
US48563L1017	KARAT PACKAGING ODSH KARAT PACKAGING	COM	US	USD	AAA	583,855.02	583,855.02	0.01%
US48716P1084	KEARNY FINANCIAL ODSH KEARNY FINANCIAL	COM	US	USD	AAA	2,546,989.60	2,546,989.60	0.05%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	24,395,519.36	24,395,519.36	0.51%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	1,579,566.81	1,579,566.81	0.03%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	364,801.79	364,801.79	0.01%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	984,668.42	984,668.42	0.02%
US5719032022	MARRIOTT INTNL ODSH MARRIOTT INTNL	COM	US	USD	AAA	194,994.79	194,994.79	0.00%
US5763231090	MASTEC ODSH MASTEC	COM	US	USD	AAA	6,847,579.95	6,847,579.95	0.14%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	13,606,997.39	13,606,997.39	0.28%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	3,756,493.00	3,756,493.00	0.08%
US59100U1088	PATHWARD FIN ODSH PATHWARD FIN	COM	US	USD	AAA	86,023.52	86,023.52	0.00%
US59156R1086	METLIFE ODSH METLIFE	COM	US	USD	AAA	251,455.03	251,455.03	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	137,753,005.67	137,753,005.67	2.88%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	7,564,921.96	7,564,921.96	0.16%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,027,174.21	9,027,174.21	0.19%

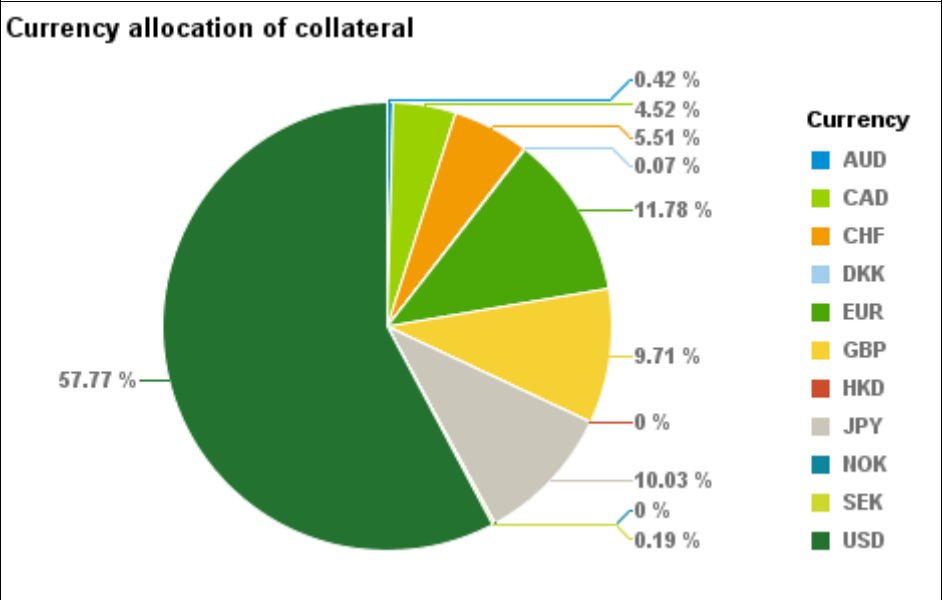
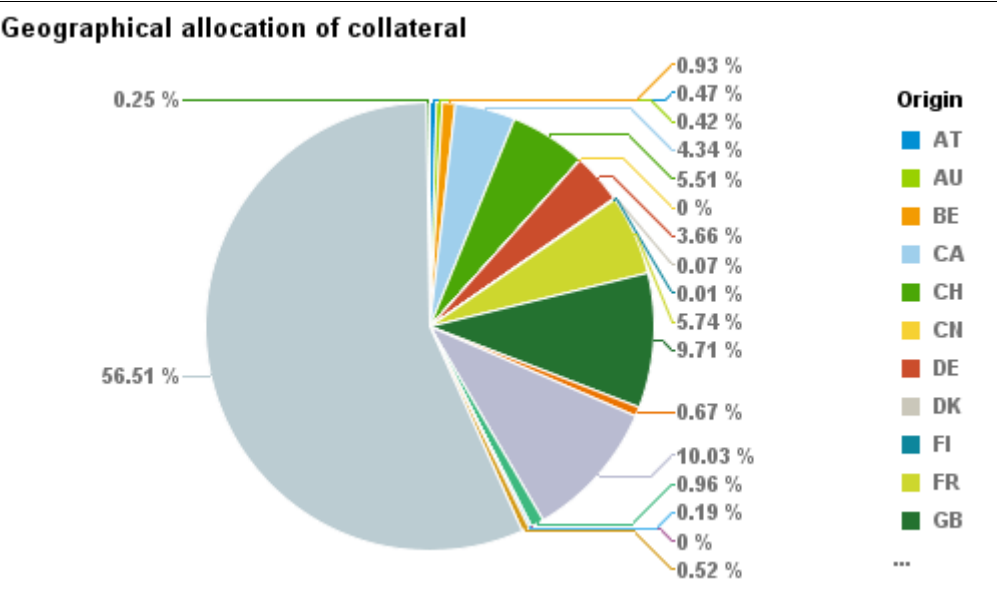
Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	4,977,754.87	4,977,754.87	0.10%
US6177001095	MORNINGSTAR ODSH MORNINGSTAR	COM	US	USD	AAA	31,268,700.07	31,268,700.07	0.65%
US62482R1077	MR COOPER GROUP ODSH MR COOPER GROUP	COM	US	USD	AAA	177,418.69	177,418.69	0.00%
US6292093050	NMI HLDG ODSH NMI HLDG	COM	US	USD	AAA	176,773.74	176,773.74	0.00%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	2,550,796.53	2,550,796.53	0.05%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	31,878,339.99	31,878,339.99	0.67%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	9,079,249.49	9,079,249.49	0.19%
US6673401039	NORTHWEST ODSH NORTHWEST	COM	US	USD	AAA	225,788.40	225,788.40	0.00%
US67059N1081	NUTANIX ODSH NUTANIX	COM	US	USD	AAA	917,919.90	917,919.90	0.02%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	121,402,645.03	121,402,645.03	2.54%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	9,016,286.41	9,016,286.41	0.19%
US67103H1077	OREILLY AUTO ODSH OREILLY AUTO	COM	US	USD	AAA	4,024,020.00	4,024,020.00	0.08%
US68902V1070	OTIS WORLDWIDE ODSH OTIS WORLDWIDE	COM	US	USD	AAA	890,716.35	890,716.35	0.02%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	2,549,760.71	2,549,760.71	0.05%
US69478X1054	PPBI ODSH PPBI	COM	US	USD	AAA	19,392,733.26	19,392,733.26	0.40%
US69553P1003	PAGERDUTY ODSH PAGERDUTY	COM	US	USD	AAA	2,935,101.80	2,935,101.80	0.06%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	9,029,079.06	9,029,079.06	0.19%
US69888T2078	PAR PACIFIC ODSH PAR PACIFIC	COM	US	USD	AAA	1,101,741.45	1,101,741.45	0.02%
US7046991078	PEAPACK ODSH PEAPACK	COM	US	USD	AAA	26,903.33	26,903.33	0.00%
US70975L1070	PENUMBRA ODSH PENUMBRA	COM	US	USD	AAA	23,663.73	23,663.73	0.00%
US71377A1034	PERF FOOD GROUP ODSH PERF FOOD GROUP	COM	US	USD	AAA	295,875.88	295,875.88	0.01%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	24.91	24.91	0.00%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	25,882,570.44	25,882,570.44	0.54%
US72346Q1040	PINNACLE FINL ODSH PINNACLE FINL	COM	US	USD	AAA	7,297,977.56	7,297,977.56	0.15%
US7403674044	PREFERRED BANK ODSH PREFERRED BANK	COM	US	USD	AAA	163,494.23	163,494.23	0.00%
US74179A1079	PRINCETON BANCOR ODSH PRINCETON BANCOR	COM	US	USD	AAA	98,584.81	98,584.81	0.00%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	9,029,042.35	9,029,042.35	0.19%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	32,750,052.48	32,750,052.48	0.68%
US7436061052	PROSPERITY BANCS ODSH PROSPERITY BANCS	COM	US	USD	AAA	11,906,122.29	11,906,122.29	0.25%
US74383L1052	PROVIDENT BANCO ODSH PROVIDENT BANCO	COM	US	USD	AAA	354,771.43	354,771.43	0.01%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	159.07	159.07	0.00%
US7496071074	RLI ODSH RLI	COM	US	USD	AAA	165,474.01	165,474.01	0.00%
US7502361014	RADIAN ODSH RADIAN	COM	US	USD	AAA	1,933,176.73	1,933,176.73	0.04%
US75629V1044	RECURSION PHARMS ODSH RECURSION PHARMS	COM	US	USD	AAA	476,284.70	476,284.70	0.01%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	45,687,157.24	45,687,157.24	0.95%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	1,546,166.39	1,546,166.39	0.03%
US75901B1070	REGENXBIO ODSH REGENXBIO	COM	US	USD	AAA	122.93	122.93	0.00%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	51,846,888.62	51,846,888.62	1.08%
US76156B1070	REVOLVE GROUP ODSH REVOLVE GROUP	COM	US	USD	AAA	284,272.11	284,272.11	0.01%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7693971001	RIVERVIEW BANCP ODSH RIVERVIEW BANCP	COM	US	USD	AAA	102,275.01	102,275.01	0.00%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	15,444,302.24	15,444,302.24	0.32%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	51,229,336.96	51,229,336.96	1.07%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	31,462.13	31,462.13	0.00%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	63,893,794.84	63,893,794.84	1.33%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	7,694,384.32	7,694,384.32	0.16%
US803854KQ02	SASKT 3.250 06/08/27 SASKATCHEWAN	BND	CA	USD	AAA	98,558.03	98,558.03	0.00%
US803854KW79	SASKT 4.650 01/28/30 SASKATCHEWAN	BND	CA	USD	AAA	5,166.08	5,166.08	0.00%
US8117078019	SEACOAST BANKING ODSH SEACOAST BANKING	COM	US	USD	AAA	320,619.15	320,619.15	0.01%
US8283591092	SILVERCREST AST ODSH SILVERCREST AST	COM	US	USD	AAA	339,133.15	339,133.15	0.01%
US83088M1027	SKYWORKS SOLUTNS ODSH SKYWORKS SOLUTNS	COM	US	USD	AAA	2,175,158.02	2,175,158.02	0.05%
US8309401029	SKYWARD SPECIALT ODSH SKYWARD SPECIALT	COM	US	USD	AAA	4,804,460.45	4,804,460.45	0.10%
US8428731017	SOUTHERN FIRST ODSH SOUTHERN FIRST	COM	US	USD	AAA	1,134,606.58	1,134,606.58	0.02%
US84790A1051	SPECTRUM US ODSH SPECTRUM US	COM	US	USD	AAA	22,584.01	22,584.01	0.00%
US86272C1036	STRATEGIC EDU ODSH STRATEGIC EDU	COM	US	USD	AAA	5,574,797.94	5,574,797.94	0.12%
US8716071076	SYNOPSIS ODSH SYNOPSIS	COM	US	USD	AAA	12,154,824.00	12,154,824.00	0.25%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	39,367,211.02	39,367,211.02	0.82%
US87901J1051	TEGNA ODSH TEGNA	COM	US	USD	AAA	7,565,037.46	7,565,037.46	0.16%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	30,358,381.73	30,358,381.73	0.63%
US88224Q1076	TEXAS CAPITAL B ODSH TEXAS CAPITAL B	COM	US	USD	AAA	648,631.30	648,631.30	0.01%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	9,359,471.46	9,359,471.46	0.20%
US9024941034	TYSON FOODS ODSH TYSON FOODS	COM	US	USD	AAA	1,496,367.87	1,496,367.87	0.03%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	442,098.66	442,098.66	0.01%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	1,824,205.05	1,824,205.05	0.04%
US9119221029	US LIME ODSH US LIME	COM	US	USD	AAA	2,395,760.99	2,395,760.99	0.05%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	314,216.29	314,216.29	0.01%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	5,909.81	5,909.81	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	7,732.62	7,732.62	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	717,159.40	717,159.40	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	75.63	75.63	0.00%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	157,145.78	157,145.78	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,843.62	5,843.62	0.00%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	AAA	2,567,402.39	2,567,402.39	0.05%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	2,576,572.89	2,576,572.89	0.05%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	1,064.53	1,064.53	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	36,799.92	36,799.92	0.00%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	711,097.98	711,097.98	0.01%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	214.14	214.14	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	35,361.25	35,361.25	0.00%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	237.15	237.15	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	131.97	131.97	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	3,354,032.60	3,354,032.60	0.07%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	1,553,528.51	1,553,528.51	0.03%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	9,930,571.32	9,930,571.32	0.21%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	3,727,031.59	3,727,031.59	0.08%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	10,459.25	10,459.25	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	89.53	89.53	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	3,347,345.33	3,347,345.33	0.07%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	286.99	286.99	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	96.52	96.52	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	89.49	89.49	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	17,603.87	17,603.87	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	9,931,835.01	9,931,835.01	0.21%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	9,932,084.50	9,932,084.50	0.21%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	979.48	979.48	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	143,339.28	143,339.28	0.00%
US912828YS30	UST 1.750 11/15/29 US TREASURY	GOV	US	USD	AAA	602,125.30	602,125.30	0.01%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	1,011,286.44	1,011,286.44	0.02%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	4,268.77	4,268.77	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	94.91	94.91	0.00%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	AAA	22,040.73	22,040.73	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	172.96	172.96	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,014,402.33	1,014,402.33	0.02%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	257,893.55	257,893.55	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	2,052.54	2,052.54	0.00%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	76,790.24	76,790.24	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	18,904.57	18,904.57	0.00%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	131,729.65	131,729.65	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	12,178.76	12,178.76	0.00%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	131,288.16	131,288.16	0.00%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	4,762.94	4,762.94	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	45,539.07	45,539.07	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	185,493.31	185,493.31	0.00%
US91282CDW82	UST 1.750 01/31/29 US TREASURY	GOV	US	USD	AAA	641,867.00	641,867.00	0.01%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	458,253.80	458,253.80	0.01%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	22,393.48	22,393.48	0.00%
US91282CEF41	UST 2.500 03/31/27 US TREASURY	GOV	US	USD	AAA	594.28	594.28	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	5,297.41	5,297.41	0.00%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	325,254.32	325,254.32	0.01%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	56,805.71	56,805.71	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	85,353.45	85,353.45	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	822,050.43	822,050.43	0.02%
US91282CGR60	UST 4.625 03/15/26 US TREASURY	GOV	US	USD	AAA	2,047.92	2,047.92	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	512,123.38	512,123.38	0.01%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	54,727.21	54,727.21	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	11,074.58	11,074.58	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	14,799.82	14,799.82	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	528,947.65	528,947.65	0.01%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	1,206,586.76	1,206,586.76	0.03%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	7,565,015.68	7,565,015.68	0.16%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	582,101.94	582,101.94	0.01%
US91282CLB53	UST 4.375 07/31/26 US TREASURY	GOV	US	USD	AAA	3,461,351.71	3,461,351.71	0.07%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	101.51	101.51	0.00%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	843,296.50	843,296.50	0.02%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	318,426.28	318,426.28	0.01%
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	AAA	3,352,449.62	3,352,449.62	0.07%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	406.32	406.32	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	5,824,028.67	5,824,028.67	0.12%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	AAA	349,763.42	349,763.42	0.01%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	103.84	103.84	0.00%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	349,765.16	349,765.16	0.01%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	100.72	100.72	0.00%
US91282CMR96	UST 4.125 02/29/32 US TREASURY	GOV	US	USD	AAA	4,532.27	4,532.27	0.00%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	527,255.04	527,255.04	0.01%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	AAA	8,362,812.39	8,362,812.39	0.17%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	210,042.72	210,042.72	0.00%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	AAA	101.08	101.08	0.00%
US91282CNR87	UST 4.000 07/31/32 US TREASURY	GOV	US	USD	AAA	884,112.53	884,112.53	0.02%
US91529Y1064	UNUM GROUP ODSH UNUM GROUP	COM	US	USD	AAA	9,686,352.68	9,686,352.68	0.20%
US9234511080	VERITEX HOLDINGS ODSH VERITEX HOLDINGS	COM	US	USD	AAA	1,218,644.37	1,218,644.37	0.03%
US92556V1061	VIATRIS ODSH VIATRIS	COM	US	USD	AAA	1,546,904.01	1,546,904.01	0.03%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	11,179,916.17	11,179,916.17	0.23%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	33,333,288.04	33,333,288.04	0.70%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	278,143.96	278,143.96	0.01%
US9699041011	WILLIAMS-SONOMA ODSH WILLIAMS-SONOMA	COM	US	USD	AAA	391,113.92	391,113.92	0.01%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	33,333,264.15	33,333,264.15	0.70%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	5,449,860.00	5,449,860.00	0.11%

Collateral data - as at 27/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9897011071	ZIONS BANCORP ODSH ZIONS BANCORP	COM	US	USD	AAA	40,081,089.05	40,081,089.05	0.84%
US98980G1022	ZSCALER ODSH ZSCALER	COM	US	USD	AAA	3,392,296.81	3,392,296.81	0.07%
VGG1110E1079	BIOHAVEN ODSH BIOHAVEN	COM	US	USD	AAA	63.61	63.61	0.00%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	12,527,864.96	12,527,864.96	0.26%
	EVERTEC ODSH ***ID CHANGE	EXT	US	USD	AAA	9,357,657.54	9,357,657.54	0.20%
	Unknown Company Description	UNK		CAD		12,212,228.06	8,832,119.23	0.18%
	Unknown Company Description	UNK		USD		3,077,617.29	3,077,617.29	0.06%
						Total:	4,788,744,577.63	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)	770,350,965.32
2	BNP PARIBAS FINANCIAL MARKETS (P	603,343,776.44

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	771,003,284.64
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	639,890,384.70
3	BNP PARIBAS FINANCIAL MARKETS (PARENT)	621,301,695.79
4	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	447,846,123.63
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	300,312,548.28