



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 985036

Report as at 08/12/2025

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 - 985036
Replication Mode	Physical replication
ISIN Code	IE00BF5DZ366
Total net assets (AuM)	12,367,731,631
Reference currency of the fund	USD

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

Securities lending data - as at 08/12/2025	
Currently on loan in USD (base currency)	4,247,123,883.18
Current percentage on loan (in % of the fund AuM)	34.34%
Collateral value (cash and securities) in USD (base currency)	5,194,661,136.04
Collateral value (cash and securities) in % of loan	122%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,662,152,930.21
12-month average on loan as a % of the fund AuM	28.80%
12-month maximum on loan in USD	4,548,803,159.77
12-month maximum on loan as a % of the fund AuM	35.30%
Gross Return for the fund over the last 12 months in (base currency fund)	7,082,841.99
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0557%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,085.42	2,429.04	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	21,780.18	25,369.02	0.00%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	2,920,256.61	3,401,442.50	0.07%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	250,323.33	291,570.41	0.01%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	20,090.92	23,401.41	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	402.52	468.84	0.00%
AU000000NXT8	NEXTDC ODSH NEXTDC	COM	AU	AUD	AAA	1,929,253.45	1,281,319.30	0.02%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	AAA	23,350.41	15,508.24	0.00%
AU0000224040	WOODSIDE LTD ODSH WOODSIDE LTD	COM	AU	AUD	AAA	4,616,186.38	3,065,853.65	0.06%
AU0000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	AAA	209,632.59	139,228.09	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU3CB0271955	TCV 2.250 11/20/41 MTN TREASURY CORP VIC	BND	AU	AUD	AAA	15,829,724.79	10,513,357.87	0.20%
AU3CB0319143	BANQV 4.400 05/24/30 MTN BANQUE DEVELOPPT	BND	FR	AUD	AA2	2,978.89	1,978.44	0.00%
AU3SG0002256	TCV 2.000 11/20/37 MTN TREASURY CORP VIC	BND	AU	AUD	AAA	15,830,085.56	10,513,597.48	0.20%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	AAA	228,793.15	151,953.64	0.00%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	1,033,743.71	1,204,079.05	0.02%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	AA3	13,195.55	15,369.85	0.00%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	910,500.37	1,060,528.25	0.02%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	230,079.98	267,991.45	0.01%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	155.05	180.60	0.00%
BE0008062110	BEGV 03/28/27 BELGIUM	GOV	BE	EUR	AA3	474,181.10	552,314.39	0.01%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	31,390,647.84	36,563,048.35	0.70%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	29,302,613.88	29,302,613.88	0.56%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	20,538,218.51	20,538,218.51	0.40%
BMG0750C1082	AXALTA ODSH AXALTA	COM	US	USD	AAA	50,556,852.57	50,556,852.57	0.97%
BMG2178K1009	CK INFRA ODSH CK INFRA	COM	HK	HKD		23,867,316.63	3,065,848.39	0.06%
BMG3223R1088	EVEREST GROUP ODSH EVEREST GROUP	COM	US	USD	AAA	15,474,632.30	15,474,632.30	0.30%
BMG427061046	HAMILTON INS GRP ODSH HAMILTON INS GRP	COM	US	USD	AAA	2,368,678.01	2,368,678.01	0.05%
BMG6891L1054	PANGAEA ODSH PANGAEA	COM	US	USD	AAA	2,073.05	2,073.05	0.00%
BMG762791017	ROIVANT SCIENCES ODSH ROIVANT SCIENCES	COM	US	USD	AAA	2,490,682.41	2,490,682.41	0.05%
BMG93A5A1010	VIKING HLDG ODSH VIKING HLDG	COM	US	USD	AAA	88,417,000.45	88,417,000.45	1.70%
BMG9456A1009	GOLAR LNG ODSH GOLAR LNG	COM	US	USD	AAA	470,891.44	470,891.44	0.01%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	6,560,661.51	4,734,598.60	0.09%
CA0158571053	ALGONQN PWR & UT ODSH ALGONQN PWR & UT	COM	CA	CAD	AAA	48.72	35.16	0.00%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,731,179.49	8,465,979.52	0.16%
CA0467894006	ATCO ODSH ATCO	COM	CA	CAD	AAA	8,391,653.27	6,055,960.93	0.12%
CA05577W2004	BRP ODSH BRP	COM	CA	CAD	AAA	11,731,141.52	8,465,952.12	0.16%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	6,272,464.49	4,526,616.95	0.09%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	6,560,961.41	4,734,815.03	0.09%
CA0717341071	BAUSCH HEALTH ODSH BAUSCH HEALTH	COM	CA	CAD	AAA	6,678,949.99	4,819,963.23	0.09%
CA07317Q1054	BAYTEX ENERGY ODSH BAYTEX ENERGY	COM	CA	CAD	AAA	9,493,365.08	6,851,027.59	0.13%
CA09228F1036	BLACKBERRY ODSH BLACKBERRY	COM	CA	CAD	AAA	8,765,398.76	6,325,679.90	0.12%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	11,731,088.11	8,465,913.57	0.16%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	2,676,728.39	1,931,700.71	0.04%
CA135087C939	CAGV 2.750 12/01/64 CANADA	GOV	CA	CAD	AAA	150,820.81	108,842.07	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	890,248.90	642,461.31	0.01%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	231,964.65	167,400.73	0.00%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	123,213.72	88,919.01	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	25,075.82	18,096.34	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	2,676,154.00	1,931,286.19	0.04%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	404,001.38	291,553.59	0.01%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	2,676,548.70	1,931,571.03	0.04%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	996,162.64	718,895.53	0.01%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	672,354.86	485,214.85	0.01%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	128,907.15	93,027.75	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	948.26	684.32	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	1,595.26	1,151.24	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	732,924.98	528,926.17	0.01%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	987,930.80	712,954.90	0.01%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	37,525.87	27,081.10	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	65,659.60	47,384.22	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	993.63	717.07	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	1,101,859.01	795,172.88	0.02%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	6,996.31	5,048.99	0.00%
CA135087VW17	CAGV 8.000 06/01/27 CANADA	GOV	CA	CAD	AAA	6,430.19	4,640.44	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,291,561.04	932,074.16	0.02%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	2,676,759.59	1,931,723.23	0.04%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	3,944,274.38	2,846,444.05	0.05%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	2,676,021.24	1,931,190.38	0.04%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,600,635.14	1,155,122.07	0.02%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	176,907.18	127,667.68	0.00%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	1,478,387.59	1,066,900.31	0.02%
CA1350Z7EE09	CAGV 08/12/26 CANADA	GOV	CA	CAD	AAA	2,676,121.35	1,931,262.63	0.04%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	6,560,943.54	4,734,802.13	0.09%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	1,641,363.73	1,184,514.46	0.02%
CA24477T1003	DEFINITY FINCL ODSH DEFINITY FINCL	COM	CA	CAD	AAA	11,731,171.67	8,465,973.88	0.16%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	11,731,223.76	8,466,011.46	0.16%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,731,230.50	8,466,016.33	0.16%
CA3180714048	FINNING INTL ODSH FINNING INTL	COM	CA	CAD	AAA	11,731,195.84	8,465,991.32	0.16%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,731,216.34	8,466,006.11	0.16%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	4,112,493.82	2,967,842.11	0.06%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,731,220.30	8,466,008.97	0.16%
CA5394811015	LOBLAW ODSH LOBLAW	COM	CA	CAD	AAA	281,505.75	203,152.80	0.00%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	3,024,010.84	2,182,322.24	0.04%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	3,857,044.60	2,783,493.39	0.05%
CA67072Q1046	NUVISTA ENERGY ODSH NUVISTA ENERGY	COM	CA	CAD	AAA	11,731,212.46	8,466,003.31	0.16%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,731,202.20	8,465,995.91	0.16%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	13,969,104.00	10,081,010.91	0.19%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,731,215.58	8,466,005.57	0.16%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	6,560,938.25	4,734,798.31	0.09%
CA87505Y4094	TAMARACK VALLEY ODSH TAMARACK VALLEY	COM	CA	CAD	AAA	9,159,361.22	6,609,988.75	0.13%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	9,375,949.98	6,766,293.24	0.13%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	11,731,228.60	8,466,014.96	0.16%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	3,472,877.99	2,506,253.87	0.05%
CA92663R1055	VIEMED ODSH VIEMED	COM	US	USD	AAA	2,113.69	2,113.69	0.00%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		9,499,923.43	11,811,828.20	0.23%
CH0024608827	PARTNERS GROUP ODSH PARTNERS GROUP	COM	CH	CHF		1,555,789.65	1,934,407.18	0.04%
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	6,773,907.46	6,773,907.46	0.13%
CH0284950505	ZUERICH OMUN ZUERICH	MIS	CH	CHF		101,618.77	126,348.75	0.00%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF		2,271,441.21	2,824,219.96	0.05%
CH0499880968	ADC THERAPEUTICS ODSH ADC THERAPEUTICS	COM	US	USD	AAA	8.78	8.78	0.00%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		182,109,767.76	23,392,698.34	0.45%
CNE100006M58	MIDEA GROUP ODSH MIDEA GROUP	COM	CN	HKD		23,867,329.10	3,065,849.99	0.06%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	86,278.11	100,494.60	0.00%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	0.44	0.51	0.00%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	284,699.98	331,611.48	0.01%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	0.94	1.09	0.00%
DE0001102473	DEGV 08/15/29 GERMANY	GOV	DE	EUR	AAA	0.92	1.07	0.00%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	57,733.33	67,246.35	0.00%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	3,670,214.85	4,274,975.27	0.08%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	14,930.10	17,390.21	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	49.49	57.64	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	8,655,288.48	10,081,465.43	0.19%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	112.59	131.14	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	9,637,101.87	11,225,057.32	0.22%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	392,445.56	457,110.86	0.01%
DE0001141844	DEGV 10/09/26 GERMANY	GOV	DE	EUR	AAA	76,201.20	88,757.27	0.00%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	5,190,316.30	6,045,551.74	0.12%
DE000A12DM80	SCOUT 24 ODSH SCOUT 24	COM	DE	EUR	AAA	18,436,251.56	21,474,088.73	0.41%
DE000A3MQP00	SHAHT 0.350 02/09/32 SACHSEN ANHALT	BND	DE	EUR	AAA	32,937.50	38,364.78	0.00%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	4,195,244.59	4,886,516.89	0.09%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	5,549,803.77	6,464,273.84	0.12%
DE000BU22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	AAA	67,841.61	79,020.22	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	3,794,060.43	4,419,227.52	0.09%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	551,273.39	642,109.57	0.01%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	303,694.75	353,736.12	0.01%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	53.25	62.03	0.00%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	340,295.49	396,367.76	0.01%

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DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	AAA	351,810.82	409,780.52	0.01%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	2,823,770.35	3,289,057.70	0.06%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	87,696.19	102,146.35	0.00%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	418,565.37	487,534.56	0.01%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	12,094,719.50	14,087,629.42	0.27%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	8,370,588.83	9,749,854.34	0.19%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	7,825,221.59	9,114,624.11	0.18%
DE000NRW0L10	NORDR 1.375 01/15/20 NRW	BND	DE	EUR	AAA	8,999,031.37	10,481,848.63	0.20%
DE000NRW0M92	NORDR 1.450 01/19/22 NRW	BND	DE	EUR	AAA	7,703,857.52	8,973,262.24	0.17%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	8,947,917.57	10,422,312.54	0.20%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	3,428,905.98	3,993,904.67	0.08%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	971,837.64	151,553.24	0.00%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	4,509,661.91	703,259.32	0.01%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	196,702.45	30,674.77	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	704,422.48	109,851.18	0.00%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	0.51	0.08	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	184,730.35	28,807.78	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	2,999,833.98	467,809.17	0.01%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	4,007,806.01	624,997.39	0.01%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	12,679,646.67	1,977,327.76	0.04%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	8,838,575.39	1,378,331.82	0.03%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	18,146,906.04	2,829,919.63	0.05%
FR0000052292	HERMES INTL ODSH HERMES INTL	COM	FR	EUR	AA2	47,994,801.17	55,903,154.48	1.08%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	6,176,261.60	7,193,956.38	0.14%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	6,509,345.23	7,581,923.94	0.15%
FR0000125007	CIE SAINT GOBAIN ODSH CIE SAINT GOBAIN	COM	FR	EUR	AA2	26,199,192.82	30,516,170.25	0.59%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	28,808.78	33,555.75	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	303,675.58	353,713.78	0.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	949.87	1,106.39	0.00%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	323,255.58	376,520.08	0.01%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	AA2	60,999.20	71,050.36	0.00%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	303,675.88	353,714.13	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	52,328.58	60,951.04	0.00%
FR0010870956	FRGV 4.000 04/25/60 FRANCE	GOV	FR	EUR	AA2	35,879.05	41,791.03	0.00%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	AA2	430,179.10	501,061.95	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,478,124.00	1,721,682.19	0.03%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	89,391.38	104,120.87	0.00%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	5.36	6.24	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	1.66	1.93	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	401,630.46	467,809.20	0.01%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	8,908.70	10,376.64	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	401,630.46	467,809.20	0.01%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	401,630.32	467,809.04	0.01%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	401,630.56	467,809.32	0.01%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	208,978.03	243,412.43	0.00%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	8,393,364.03	9,776,382.33	0.19%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	401,629.81	467,808.45	0.01%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	9,842,583.01	11,464,396.66	0.22%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	100,409.40	116,954.38	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	18.33	21.35	0.00%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	17,915,619.11	20,867,668.96	0.40%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,159.99	1,351.13	0.00%
FR001400QMF9	FRGV 3.000 11/25/34 FRANCE	GOV	FR	EUR	AA2	2,454,165.25	2,858,550.84	0.06%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	47,850,789.58	63,844,916.00	1.23%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	4.78	6.38	0.00%
GB0009895292	ASTRAZENECA ODSH ASTRAZENECA	COM	SE	SEK	AAA	88,607.98	9,423.90	0.00%
GB00B019KW72	ORD 28 4/7P SAINSBURY J PLC	CST	GB	GBP	AA3	727,896.00	971,195.24	0.02%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	23,541,289.27	31,409,965.21	0.60%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	1,813.01	2,419.01	0.00%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	23.38	31.19	0.00%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	470,735.84	628,079.29	0.01%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	16,150,557.21	21,548,880.96	0.41%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	16,392.39	21,871.55	0.00%
GB00B2B0DG97	RELX ODSH RELX	COM	NL	GBP	AAA	12,284,192.85	16,390,184.31	0.32%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	7,087,499.36	9,456,496.02	0.18%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	246,070.60	328,319.70	0.01%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	4,725,000.49	6,304,331.90	0.12%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	3,319,626.99	4,429,212.31	0.09%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	81,469,733.08	108,700,991.36	2.09%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	3,312,085.21	4,419,149.69	0.09%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	3,291,790.85	4,392,071.94	0.08%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	9,826,392.03	13,110,863.57	0.25%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	AA3	3,926,021.20	5,238,293.79	0.10%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	AA3	4,261,670.57	5,686,133.96	0.11%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	6,843,374.06	9,130,771.84	0.18%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	1.90	2.54	0.00%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	3.06	4.08	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	5,846,871.73	7,801,188.61	0.15%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	5,846,871.89	7,801,188.82	0.15%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	470,735.39	628,078.69	0.01%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	5,846,871.66	7,801,188.51	0.15%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	470,735.08	628,078.28	0.01%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	404,043.48	539,095.01	0.01%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	1,431.22	1,909.61	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	5,846,871.82	7,801,188.73	0.15%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	6,536,249.51	8,720,990.91	0.17%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	470,735.69	628,079.09	0.01%
GB00BT7HZZ68	UKT1 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	5,846,872.28	7,801,189.34	0.15%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	5,942,130.68	7,928,287.86	0.15%
GB00BT7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	3,150,897.24	4,204,084.64	0.08%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	3,889,876.95	5,190,068.32	0.10%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	9.25	12.34	0.00%
GB00BVP99673	GBGV 4.125 03/07/31 UNITED KINGDOM	GOV	GB	GBP	AA3	5,196,360.29	6,933,243.72	0.13%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	1,854,520.55	2,474,394.04	0.05%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		829,025.32	106,491.48	0.00%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	5,217,322.31	5,217,322.31	0.10%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	5,217,185.48	5,217,185.48	0.10%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	AAA	3,292,522.65	3,292,522.65	0.06%
IE00BDVJJQ56	NVENT ELECTRIC ODSH NVENT ELECTRIC	COM	US	USD	AAA	577,344.97	577,344.97	0.01%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	5,217,276.05	5,217,276.05	0.10%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	26,547,695.20	26,547,695.20	0.51%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	15,939,336.90	15,939,336.90	0.31%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,939,493.33	3,922,018.98	0.08%
IT0004776628	BANCA MEDIOLANUM ODSH BANCA MEDIOLANUM	COM	IT	EUR		270,584.00	315,169.53	0.01%
IT0005090300	INWIT ODSH INWIT	COM	IT	EUR		101,518.17	118,245.85	0.00%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		31,390,658.09	36,563,060.29	0.70%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	1,098,713.22	1,098,713.22	0.02%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	384,173,058.31	2,474,225.89	0.05%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	384,171,825.66	2,474,217.95	0.05%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	240,260,717.59	1,547,373.70	0.03%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	200,070,202.98	1,288,530.95	0.02%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	125,102,889.21	805,711.91	0.02%
JP1024751R89	JPGV 0.900 08/01/27 JAPAN	GOV	JP	JPY	A1	1,202,522.82	7,744.72	0.00%
JP1024781RB5	JPGV 1.000 11/01/27 JAPAN	GOV	JP	JPY	A1	1,778,138,734.41	11,451,914.17	0.22%
JP1024781RB5	JPGV 1.000 11/01/27 JAPAN	GOV	JP	JPY	A1	2,273,976,034.96	14,645,301.78	0.28%
JP1024791RC2	JPGV 1.000 12/01/27 JAPAN	GOV	JP	JPY	A1	99,942.47	643.67	0.00%
JP1051541NA0	JPGV 0.100 09/20/27 JAPAN	GOV	JP	JPY	A1	147,678.35	951.11	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	112,119,027.91	722,090.72	0.01%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	6,666,565,933.35	42,935,311.73	0.83%
JP1051801R90	JPGV 1.100 06/20/30 JAPAN	GOV	JP	JPY	A1	924,326,876.13	5,953,029.34	0.11%
JP1051811RA8	JPGV 1.300 09/20/30 JAPAN	GOV	JP	JPY	A1	1,890,099,350.54	12,172,984.66	0.23%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	932,783,757.10	6,007,494.98	0.12%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	69,514,851.50	447,703.04	0.01%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	557,708,556.50	3,591,862.88	0.07%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	440,286,835.01	2,835,620.72	0.05%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	504,277,311.74	3,247,744.61	0.06%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	504,301,328.85	3,247,899.29	0.06%
JP1103791R75	JPGV 1.500 06/20/35 JAPAN	GOV	JP	JPY	A1	504,306,661.38	3,247,933.63	0.06%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	1,793,002,119.89	11,547,640.23	0.22%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	958,207,911.76	6,171,236.56	0.12%
JP1201241B22	JPGV 2.000 12/20/30 JAPAN	GOV	JP	JPY	A1	85,721,937.19	552,083.06	0.01%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	266,081,422.72	1,713,669.22	0.03%
JP1201451D66	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	208,036,228.08	1,339,835.29	0.03%
JP1201481E36	JPGV 1.500 03/20/34 JAPAN	GOV	JP	JPY	A1	959,275,341.74	6,178,111.23	0.12%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	317,796,112.79	2,046,732.20	0.04%
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	187,415,785.97	1,207,031.52	0.02%
JP1201551FC0	JPGV 1.000 12/20/35 JAPAN	GOV	JP	JPY	A1	220,201,842.27	1,418,186.64	0.03%
JP1201571G68	JPGV 0.200 06/20/36 JAPAN	GOV	JP	JPY	A1	3,868,123,445.54	24,912,239.32	0.48%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	26,275,898.92	169,227.14	0.00%
JP1201641J38	JPGV 0.500 03/20/38 JAPAN	GOV	JP	JPY	A1	435,339,564.71	2,803,758.35	0.05%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	109,142.84	702.92	0.00%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	150,221,260.35	967,484.12	0.02%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	20,511,290.98	132,100.80	0.00%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	5,895,177,649.76	37,967,267.20	0.73%
JP1201921R47	JPGV 2.400 03/20/45 JAPAN	GOV	JP	JPY	A1	2,096,165,904.85	13,500,134.47	0.26%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	567,251,239.20	3,653,321.52	0.07%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	483,699,127.96	3,115,213.00	0.06%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	21,626,929.19	139,285.95	0.00%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	542,033,120.33	3,490,906.90	0.07%
JP1300411DC2	JPGV 1.700 12/20/43 JAPAN	GOV	JP	JPY	A1	495,132,304.44	3,188,847.16	0.06%
JP1300441E92	JPGV 1.700 09/20/44 JAPAN	GOV	JP	JPY	A1	8,043,966.22	51,806.31	0.00%
JP1300461F39	JPGV 1.500 03/20/45 JAPAN	GOV	JP	JPY	A1	267,311,204.83	1,721,589.50	0.03%
JP1300541H31	JPGV 0.800 03/20/47 JAPAN	GOV	JP	JPY	A1	3,003,618,246.50	19,344,485.16	0.37%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	57,428,881.36	369,864.63	0.01%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	2,147,106,340.15	13,828,210.95	0.27%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	2,911,221.66	18,749.41	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	83,302.65	536.50	0.00%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	85,722,279.02	552,085.26	0.01%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	3,174,442,360.32	20,444,659.77	0.39%
JP1400141M51	JPGV 0.700 03/20/61 JAPAN	GOV	JP	JPY	A1	30,973.84	199.48	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	174,454,694.61	1,123,556.98	0.02%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	2,187,265,899.56	14,086,854.34	0.27%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	4,874,406,765.48	31,393,100.45	0.60%
JP1743301R97	JPGV 03/10/26 JAPAN	GOV	JP	JPY	A1	85,716,931.99	552,050.82	0.01%
JP1743361RA8	JPGV 04/10/26 JAPAN	GOV	JP	JPY	A1	85,711,019.39	552,012.74	0.01%
JP3119600009	AJINOMOTO ODSH AJINOMOTO	COM	JP	JPY	A1	1,421,999.73	9,158.24	0.00%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	1,249,258.07	8,045.71	0.00%
JP3164720009	RENESES ODSH RENESAS	COM	JP	JPY	A1	280,258.22	1,804.97	0.00%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	1,835,997.97	11,824.55	0.00%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	1,797,067,966.89	11,573,825.89	0.22%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	943,733,102.81	6,078,013.08	0.12%
JP3210200006	KAJIMA ODSH KAJIMA	COM	JP	JPY	A1	1,719,898.39	11,076.82	0.00%
JP3258000003	KIRIN HOLDINGS ODSH KIRIN HOLDINGS	COM	JP	JPY	A1	472,198.23	3,041.14	0.00%
JP3386380004	J.FRONT RETAIL ODSH J.FRONT RETAIL	COM	JP	JPY	A1	214,959,681.40	1,384,425.06	0.03%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	528,375,808.54	3,402,948.43	0.07%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	1,797,089,315.66	11,573,963.38	0.22%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	1,797,820,883.26	11,578,674.96	0.22%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	1,798,686,731.60	11,584,251.37	0.22%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	1,796,594,308.12	11,570,775.34	0.22%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	1,523,798,890.30	9,813,865.34	0.19%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	1,631,520.10	10,507.63	0.00%
JP3870400003	MARUI GROUP ODSH MARUI GROUP	COM	JP	JPY	A1	1,252,798.59	8,068.52	0.00%
JP3888400003	MKC ODSH MKC	COM	JP	JPY	A1	1,838,498.50	11,840.65	0.00%
JP3892100003	SMT GROUP ODSH SMT GROUP	COM	JP	JPY	A1	914,999.18	5,892.96	0.00%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	1,666,811.34	10,734.92	0.00%
JP3903000002	MITSUBISHI MA ODSH MITSUBISHI MA	COM	JP	JPY	A1	974,398.67	6,275.51	0.00%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		23,867,352.57	3,065,853.01	0.06%
KYG114481008	BITDEER TECH GRP ODSH BITDEER TECH GRP	COM	US	USD	AAA	18,138,386.59	18,138,386.59	0.35%
KYG217651051	CKH HOLDINGS ODSH CKH HOLDINGS	COM	HK	HKD		23,867,336.37	3,065,850.92	0.06%
KYG2177B1014	CK ASSET HLDG ODSH CK ASSET HLDG	COM	HK	HKD		23,867,289.73	3,065,844.93	0.06%
KYG5074S1012	JD LOGISTICS ODSH JD LOGISTICS	COM	HK	HKD		12,636,890.16	1,623,257.02	0.03%
KYG532631028	KUAISHOU TECH ODSH KUAISHOU TECH	COM	HK	HKD		23,867,297.94	3,065,845.99	0.06%
KYG5479M1050	LI AUTO ODSH LI AUTO	COM	HK	HKD		23,867,313.73	3,065,848.02	0.06%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		23,867,263.97	3,065,841.62	0.06%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	26.15	26.15	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
KYG7170M1033	POP MART INTL ODSH POP MART INTL	COM	HK	HKD		23,867,239.15	3,065,838.44	0.06%
KYG7T16G1039	SAPIENS INTL ODSH SAPIENS INTL	COM	US	USD	AAA	1,387.19	1,387.19	0.00%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		23,867,247.56	3,065,839.52	0.06%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		23,867,249.95	3,065,839.82	0.06%
KYG9066F1019	TRIP.COM GROUP ODSH TRIP.COM GROUP	COM	HK	HKD		23,867,068.49	3,065,816.51	0.06%
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		23,867,351.43	3,065,852.86	0.06%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	93.02	93.02	0.00%
MHY2106R1100	DORIAN LPG ODSH DORIAN LPG	COM	US	USD	AAA	78,228.47	78,228.47	0.00%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	16,832.24	19,605.78	0.00%
NL0000102788	NLGV PO STR 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	8,655,288.81	10,081,465.82	0.19%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	55,142,277.30	64,228,357.47	1.24%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	6,942,499.19	8,086,450.94	0.16%
NL0000334118	ASM INTL ODSH ASM INTL	COM	NL	EUR	AAA	1,508,189.17	1,756,701.36	0.03%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	29,472,389.36	34,328,708.43	0.66%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	8,284,911.74	9,650,059.79	0.19%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	474,031.53	552,140.18	0.01%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	30,378,559.33	35,384,192.75	0.68%
NL0011794037	AHOLD DELHAIZE ODSH AHOLD DELHAIZE	COM	NL	EUR	AAA	25,254,227.16	29,415,497.67	0.57%
NL0013056914	ELASTIC ODSH ELASTIC	COM	US	USD	AAA	1,009,933.57	1,009,933.57	0.02%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	1,365,924.51	1,590,995.00	0.03%
NL0014332678	JDE PEETS ODSH JDE PEETS	COM	NL	EUR	AAA	8,656,645.88	10,083,046.51	0.19%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	EUR		178,110.63	207,458.85	0.00%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	USD		9,687,259.22	9,687,259.22	0.19%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	384,801.16	448,206.85	0.01%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	96,029.56	111,852.85	0.00%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	320,221.94	372,986.57	0.01%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	465,049.65	541,678.31	0.01%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	18,219.74	21,221.90	0.00%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	537,721.22	626,324.34	0.01%
NL0015002P70	NLGV 3.500 01/15/56 NETHERLANDS	GOV	NL	EUR	AAA	3,890,563.31	4,531,631.69	0.09%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	737.91	859.50	0.00%
NO0012837642	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	AAA	6,310,816.96	624,945.82	0.01%
NO0013475558	NOGV 3.750 06/12/35 NORWAY	GOV	NO	NOK	AAA	6,294,511.06	623,331.09	0.01%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	341,369.65	341,369.65	0.01%
SE0007100599	SVENSKA HNDLSBNK ODSH SVENSKA HNDLSBNK	COM	SE	SEK	AAA	2,846,013.03	302,687.70	0.01%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	AAA	28,695,868.11	3,051,948.91	0.06%
US00090Q1031	ADT ODSH ADT	COM	US	USD	AAA	72,491.88	72,491.88	0.00%
US0017441017	AMN HEALTH SRV ODSH AMN HEALTH SRV	COM	US	USD	AAA	42,391.84	42,391.84	0.00%
US0043971052	ACCURAY ODSH ACCURAY	COM	US	USD	AAA	1.31	1.31	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	6,109,411.43	6,109,411.43	0.12%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	1,038.69	1,038.69	0.00%
US00773T1016	ADVANSIX ODSH ADVANSIX	COM	US	USD	AAA	57,497.90	57,497.90	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	14,567,625.68	14,567,625.68	0.28%
US00857U1079	AGILON HEALTH ODSH AGILON HEALTH	COM	US	USD	AAA	49.59	49.59	0.00%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	165.87	165.87	0.00%
US00912X3026	AIR LSE ODSH AIR LSE	COM	US	USD	AAA	26,596,786.65	26,596,786.65	0.51%
US0123481089	ALBANY INTL ODSH ALBANY INTL	COM	US	USD	AAA	288,994.89	288,994.89	0.01%
US013051EV59	ALBTA 4.500 06/26/29 ALBERTA	BND	CA	USD	AAA	147,230.14	147,230.14	0.00%
US013051EY98	ALBTA 4.300 11/02/35 ALBERTA	BND	CA	USD	AAA	409,616.42	409,616.42	0.01%
US01438T1060	ALDEYRA ODSH ALDEYRA	COM	US	USD	AAA	6.27	6.27	0.00%
US0144421072	ALECTOR ODSH ALECTOR	COM	US	USD	AAA	4.88	4.88	0.00%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	186,524.31	186,524.31	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	166,372,436.48	166,372,436.48	3.20%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	166,372,384.15	166,372,384.15	3.20%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	33,508,732.88	33,508,732.88	0.65%
US0231398845	OCTAVE SPECIALTY ODSH OCTAVE SPECIALTY	COM	US	USD	AAA	11.11	11.11	0.00%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	986,446.17	986,446.17	0.02%
US03071H1005	AMERISAFE ODSH AMERISAFE	COM	US	USD	AAA	7,716,902.77	7,716,902.77	0.15%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	98,218,685.34	98,218,685.34	1.89%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	67,896,069.46	67,896,069.46	1.31%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	54,671.99	54,671.99	0.00%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	9,336,390.40	9,336,390.40	0.18%
US0494681010	ATLASSIAN US ODSH ATLASSIAN US	COM	US	USD	AAA	28,209,531.41	28,209,531.41	0.54%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	14,204,459.10	14,204,459.10	0.27%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	14,199,469.35	14,199,469.35	0.27%
US0536041041	AVEPOINT ODSH AVEPOINT	COM	US	USD	AAA	8,653.41	8,653.41	0.00%
US05379B1070	AVISTA US ODSH AVISTA US	COM	US	USD	AAA	5,238,791.21	5,238,791.21	0.10%
US05990K1060	BANC OF CA ODSH BANC OF CA	COM	US	USD	AAA	50.97	50.97	0.00%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	130,358,808.41	130,358,808.41	2.51%
US0625401098	BANK HAWAII ODSH BANK HAWAII	COM	US	USD	AAA	6,238,578.76	6,238,578.76	0.12%
US0668491006	BAR HARBOR ODSH BAR HARBOR	COM	US	USD	AAA	82.59	82.59	0.00%
US0758871091	BD ODSH BD	COM	US	USD	AAA	12,718,569.42	12,718,569.42	0.24%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	12,711,889.69	12,711,889.69	0.24%
US08579X1019	BERRY PETROLEUM ODSH BERRY PETROLEUM	COM	US	USD	AAA	751,851.18	751,851.18	0.01%
US08975P1084	BIGCOMMERCE HLDG ODSH BIGCOMMERCE HLDG	COM	US	USD	AAA	272.40	272.40	0.00%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	4,291.59	4,291.59	0.00%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	66,064,611.47	66,064,611.47	1.27%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	462,728.95	462,728.95	0.01%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	97.51	97.51	0.00%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	17,308,423.02	17,308,423.02	0.33%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	1,949,210.55	1,949,210.55	0.04%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	45,588,617.27	45,588,617.27	0.88%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	390.20	390.20	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	15,936,903.65	15,936,903.65	0.31%
US1244111092	BYLINE BANCORP ODSH BYLINE BANCORP	COM	US	USD	AAA	352,896.57	352,896.57	0.01%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	14,637,430.99	14,637,430.99	0.28%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	373,073.14	373,073.14	0.01%
US1265011056	CTS CORP ODSH CTS CORP	COM	US	USD	AAA	138,454.64	138,454.64	0.00%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	10,905,069.20	10,905,069.20	0.21%
US12740C1036	CADENCE BANK ODSH CADENCE BANK	COM	US	USD	AAA	773.89	773.89	0.00%
US1275372076	CADIZ ODSH CADIZ	COM	US	USD	AAA	243.37	243.37	0.00%
US1397371006	CAPITAL BANC ODSH CAPITAL BANC	COM	US	USD	AAA	114.04	114.04	0.00%
US14808P1093	CASS INFO SYST ODSH CASS INFO SYST	COM	US	USD	AAA	108,819.87	108,819.87	0.00%
US1559231055	CENTURI HLDG ODSH CENTURI HLDG	COM	US	USD	AAA	5,351,772.68	5,351,772.68	0.10%
US1667641005	CHEVRON ODSH CHEVRON	COM	US	USD	AAA	64,468,691.78	64,468,691.78	1.24%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	1,559.39	1,559.39	0.00%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	5,592,838.96	5,592,838.96	0.11%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	44,395,999.99	44,395,999.99	0.85%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	268,928.55	268,928.55	0.01%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	817,821.36	817,821.36	0.02%
US19623P1012	COLONY BANCORP ODSH COLONY BANCORP	COM	US	USD	AAA	8,694.39	8,694.39	0.00%
US1976411033	COLUMBIA FINCL ODSH COLUMBIA FINCL	COM	US	USD	AAA	268.34	268.34	0.00%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	7,095,138.00	7,095,138.00	0.14%
US2039371073	COMMUNITY WEST U ODSH COMMUNITY WEST U	COM	US	USD	AAA	1,198,856.33	1,198,856.33	0.02%
US2041491083	COMMUNITY TRUST ODSH COMMUNITY TRUST	COM	US	USD	AAA	533.49	533.49	0.00%
US20451Q1040	COMPASS DIVER ODSH COMPASS DIVER	COM	US	USD	AAA	171,505.95	171,505.95	0.00%
US20563P1012	COMPX INTL ODSH COMPX INTL	COM	US	USD	AAA	5,985.03	5,985.03	0.00%
US2067871036	CONDUENT ODSH CONDUENT	COM	US	USD	AAA	33.82	33.82	0.00%
US2091151041	CONSOLIDATED EDI ODSH CONSOLIDATED EDI	COM	US	USD	AAA	7,641,059.99	7,641,059.99	0.15%
US2166485019	COOPER ODSH COOPER	COM	US	USD	AAA	21,299,430.90	21,299,430.90	0.41%
US2210061097	CORVEL ODSH CORVEL	COM	US	USD	AAA	24,918.32	24,918.32	0.00%
US2244081046	CRANE ODSH CRANE	COM	US	USD	AAA	25,164,372.71	25,164,372.71	0.48%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	5,342.34	5,342.34	0.00%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	7,353,359.99	7,353,359.99	0.14%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	4,885,919.99	4,885,919.99	0.09%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	105.29	105.29	0.00%
US25961D1054	DOUGLAS ELLIMAN ODSH DOUGLAS ELLIMAN	COM	US	USD	AAA	3.43	3.43	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US26875P1012	EOG RESOURCES ODSH EOG RESOURCES	COM	US	USD	AAA	5,417,811.00	5,417,811.00	0.10%
US26884L1098	EQT CORP ODSH EQT CORP	COM	US	USD	AAA	10,218,511.99	10,218,511.99	0.20%
US28035Q1022	EDGEWELL ODSH EDGEWELL	COM	US	USD	AAA	135,539.20	135,539.20	0.00%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	AAA	268,870.33	268,870.33	0.01%
US29332G1022	ENHABIT ODSH ENHABIT	COM	US	USD	AAA	89,505.09	89,505.09	0.00%
US30214U1025	EXPONENT ODSH EXPONENT	COM	US	USD	AAA	2,442.34	2,442.34	0.00%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	268,848.25	268,848.25	0.01%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	15,939,578.66	15,939,578.66	0.31%
US3132DWPS60	Freddie Mac Pool 5.5% 01/05/2055 Freddie Mac Pool 5.5% 01/05/2055	MIS	US	USD	AAA	152,227.26	152,227.26	0.00%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	43,112.95	43,112.95	0.00%
US3193901002	FIRST BUS FINCL ODSH FIRST BUS FINCL	COM	US	USD	AAA	863.31	863.31	0.00%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	15,741.59	15,741.59	0.00%
US3205171057	FRST HORIZON ODSH FRST HORIZON	COM	US	USD	AAA	15,292,359.29	15,292,359.29	0.29%
US3205571017	FIRST INTERNET ODSH FIRST INTERNET	COM	US	USD	AAA	631.63	631.63	0.00%
US3208171096	FIRST MERCHANT ODSH FIRST MERCHANT	COM	US	USD	AAA	10,194,261.19	10,194,261.19	0.20%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	45,896,381.35	45,896,381.35	0.88%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	2,867,293.91	2,867,293.91	0.06%
US3453708600	FORD MOTOR ODSH FORD MOTOR	COM	US	USD	AAA	117.25	117.25	0.00%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	10,540,594.79	10,540,594.79	0.20%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	8,905,112.21	8,905,112.21	0.17%
US36831E1082	GCM GROSVENOR ODSH GCM GROSVENOR	COM	US	USD	AAA	28.77	28.77	0.00%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	10,186,761.99	10,186,761.99	0.20%
US37253A1034	GENTHERM ODSH GENTHERM	COM	US	USD	AAA	114,709.05	114,709.05	0.00%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	7,958,456.64	7,958,456.64	0.15%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	48,858,377.44	48,858,377.44	0.94%
US3810983003	GOLDEN MATRIX ODSH GOLDEN MATRIX	COM	US	USD	AAA	213.65	213.65	0.00%
US3848021040	WW GRAINGER ODSH WW GRAINGER	COM	US	USD	AAA	5,365,470.00	5,365,470.00	0.10%
US3936571013	GREENBRIER ODSH GREENBRIER	COM	US	USD	AAA	144,983.90	144,983.90	0.00%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	478,459.49	478,459.49	0.01%
US4046091090	HACKETT GROUP ODSH HACKETT GROUP	COM	US	USD	AAA	99,731.46	99,731.46	0.00%
US4195961010	HAVERTY ODSH HAVERTY	COM	US	USD	AAA	199,751.19	199,751.19	0.00%
US42330P1075	HELIX ENERGY SOL ODSH HELIX ENERGY SOL	COM	US	USD	AAA	129,165.15	129,165.15	0.00%
US4269271098	HERITAGE COMERCE ODSH HERITAGE COMERCE	COM	US	USD	AAA	15.22	15.22	0.00%
US4277461020	HERON INC ODSH HERON INC	COM	US	USD	AAA	174.79	174.79	0.00%
US4327481010	HILLTOP HLDG ODSH HILLTOP HLDG	COM	US	USD	AAA	3,355,684.81	3,355,684.81	0.06%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	5,877,722.94	5,877,722.94	0.11%
US4368932004	HOME BANC ODSH HOME BANC	COM	US	USD	AAA	37.88	37.88	0.00%
US43785V1026	HOMESTREET ODSH HOMESTREET	COM	US	USD	AAA	625,363.24	625,363.24	0.01%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	38,435.86	38,435.86	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	70,170,510.82	70,170,510.82	1.35%
US4403271046	HORACE MANN EDU ODSH HORACE MANN EDU	COM	US	USD	AAA	9,197.71	9,197.71	0.00%
US4456581077	JB HUNT TRANS ODSH JB HUNT TRANS	COM	US	USD	AAA	54,827.31	54,827.31	0.00%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	54,857.40	54,857.40	0.00%
US45168D1046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	AAA	54,271.59	54,271.59	0.00%
US45774W1080	INSTEEL INDS ODSH INSTEEL INDS	COM	US	USD	AAA	13,141.52	13,141.52	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	372.68	372.68	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	54,564.02	54,564.02	0.00%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	62,584.41	62,584.41	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	61,703,205.60	61,703,205.60	1.19%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	55,530,749.99	55,530,749.99	1.07%
US48716P1084	KEARNY FINANCIAL ODSH KEARNY FINANCIAL	COM	US	USD	AAA	58.28	58.28	0.00%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	12,221,579.99	12,221,579.99	0.24%
US49338L1035	KEYSIGHT TECH ODSH KEYSIGHT TECH	COM	US	USD	AAA	210.48	210.48	0.00%
US4967191051	KINGSTONE ODSH KINGSTONE	COM	US	USD	AAA	19.71	19.71	0.00%
US50050N1037	KONTOOR BRANDS ODSH KONTOOR BRANDS	COM	US	USD	AAA	986,095.88	986,095.88	0.02%
US5138471033	MARZETTI ODSH MARZETTI	COM	US	USD	AAA	8,298,148.86	8,298,148.86	0.16%
US5178341070	LVSC ODSH LVSC	COM	US	USD	AAA	3,304,523.63	3,304,523.63	0.06%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	51.85	51.85	0.00%
US52886X1072	LEXEO ODSH LEXEO	COM	US	USD	AAA	1,646.73	1,646.73	0.00%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	19,248,179.35	19,248,179.35	0.37%
US53578P1057	LINKBANCORP ODSH LINKBANCORP	COM	US	USD	AAA	10.30	10.30	0.00%
US5663241090	MARCUS&MILLICHAP ODSH MARCUS&MILLICHAP	COM	US	USD	AAA	30,378.08	30,378.08	0.00%
US5663301068	MARCUS CORP ODSH MARCUS CORP	COM	US	USD	AAA	161,849.22	161,849.22	0.00%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	215,563.70	215,563.70	0.00%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	40,775,680.47	40,775,680.47	0.78%
US5730751089	MARTEN TRANSPORT ODSH MARTEN TRANSPORT	COM	US	USD	AAA	32,978.34	32,978.34	0.00%
US5738741041	MARVELL TECH ODSH MARVELL TECH	COM	US	USD	AAA	10,431,225.50	10,431,225.50	0.20%
US5768531056	MATRIX SERVICE ODSH MATRIX SERVICE	COM	US	USD	AAA	187.01	187.01	0.00%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	19,249,313.68	19,249,313.68	0.37%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	4,884,064.79	4,884,064.79	0.09%
US58502B1061	PEDIATRIX MED ODSH PEDIATRIX MED	COM	US	USD	AAA	207,097.00	207,097.00	0.00%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	2,958,095.65	2,958,095.65	0.06%
US5898891040	MERIT MED SYS ODSH MERIT MED SYS	COM	US	USD	AAA	12,999,983.51	12,999,983.51	0.25%
US59165J1051	METROCITY ODSH METROCITY	COM	US	USD	AAA	71.57	71.57	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	105,141,267.76	105,141,267.76	2.02%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	717,430.97	717,430.97	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	268,176.99	268,176.99	0.01%
US5950171042	MICROCHIP TECH ODSH MICROCHIP TECH	COM	US	USD	AAA	8,397,290.18	8,397,290.18	0.16%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5977421057	MIDLND ST BNCRP ODSH MIDLND ST BNCRP	COM	US	USD	AAA	1,312.90	1,312.90	0.00%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	1,112,565.96	1,112,565.96	0.02%
US6098391054	MONOLITHIC POWER ODSH MONOLITHIC POWER	COM	US	USD	AAA	4,689,876.03	4,689,876.03	0.09%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	25,951,017.07	25,951,017.07	0.50%
US6153942023	MOOG ODSH MOOG	COM	US	USD	AAA	6,055,212.33	6,055,212.33	0.12%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	2,932,184.12	2,932,184.12	0.06%
US6245801062	MOVADO GROUP ODSH MOVADO GROUP	COM	US	USD	AAA	2,931,128.43	2,931,128.43	0.06%
US6247561029	MUELLER IND ODSH MUELLER IND	COM	US	USD	AAA	34,654,449.81	34,654,449.81	0.67%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	95,513.62	95,513.62	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	90,064,370.49	90,064,370.49	1.73%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	120.38	120.38	0.00%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	133,455.69	133,455.69	0.00%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	67,387,662.84	67,387,662.84	1.30%
US6516391066	NEWMONT CORP ODSH NEWMONT CORP	COM	US	USD	AAA	15,940,119.94	15,940,119.94	0.31%
US6525262035	NEWTEKONE ODSH NEWTEKONE	COM	US	USD	AAA	330.81	330.81	0.00%
US6558441084	NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN	COM	US	USD	AAA	3,213,143.17	3,213,143.17	0.06%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	33,158,366.77	33,158,366.77	0.64%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	140,922,403.22	140,922,403.22	2.71%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	268,692.12	268,692.12	0.01%
US6778641000	OIL-DRI ODSH OIL-DRI	COM	US	USD	AAA	76,150.12	76,150.12	0.00%
US6811161099	OLLIE S BARGAIN ODSH OLLIE S BARGAIN	COM	US	USD	AAA	12,472,719.12	12,472,719.12	0.24%
US6820951043	OMEGA FLEX ODSH OMEGA FLEX	COM	US	USD	AAA	81,032.99	81,032.99	0.00%
US6821891057	ON SEMICONDUCTOR ODSH ON SEMICONDUCTOR	COM	US	USD	AAA	5,703,908.00	5,703,908.00	0.11%
US683234D216	ONTAR 4.450 11/20/35 ONTARIO	BND	CA	USD	AAA	408,882.50	408,882.50	0.01%
US68376D1046	OPORTUN FINCL ODSH OPORTUN FINCL	COM	US	USD	AAA	256.02	256.02	0.00%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	74,218,209.83	74,218,209.83	1.43%
US68417L1070	ORANGE BANCORP ODSH ORANGE BANCORP	COM	US	USD	AAA	577,062.46	577,062.46	0.01%
US6901452069	OUTSET MEDICAL ODSH OUTSET MEDICAL	COM	US	USD	AAA	93.72	93.72	0.00%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	161.82	161.82	0.00%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	108,700,920.38	108,700,920.38	2.09%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	7,581,936.00	7,581,936.00	0.15%
US7008851062	PARKE BANCORP ODSH PARKE BANCORP	COM	US	USD	AAA	221.91	221.91	0.00%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	83.10	83.10	0.00%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	124.55	124.55	0.00%
US70451X1046	PAYONEER GLOBAL ODSH PAYONEER GLOBAL	COM	US	USD	AAA	7.58	7.58	0.00%
US70805E1091	PENNANT GROUP ODSH PENNANT GROUP	COM	US	USD	AAA	12,432.53	12,432.53	0.00%
US70932M1071	PENNYMAC FINCL ODSH PENNYMAC FINCL	COM	US	USD	AAA	2,363,938.68	2,363,938.68	0.05%
US7105771072	PEOPLE BANK NC ODSH PEOPLE BANK NC	COM	US	USD	AAA	10,958.25	10,958.25	0.00%
US7110401053	PEOPLES FINL SER ODSH PEOPLES FINL SER	COM	US	USD	AAA	1,260.69	1,260.69	0.00%

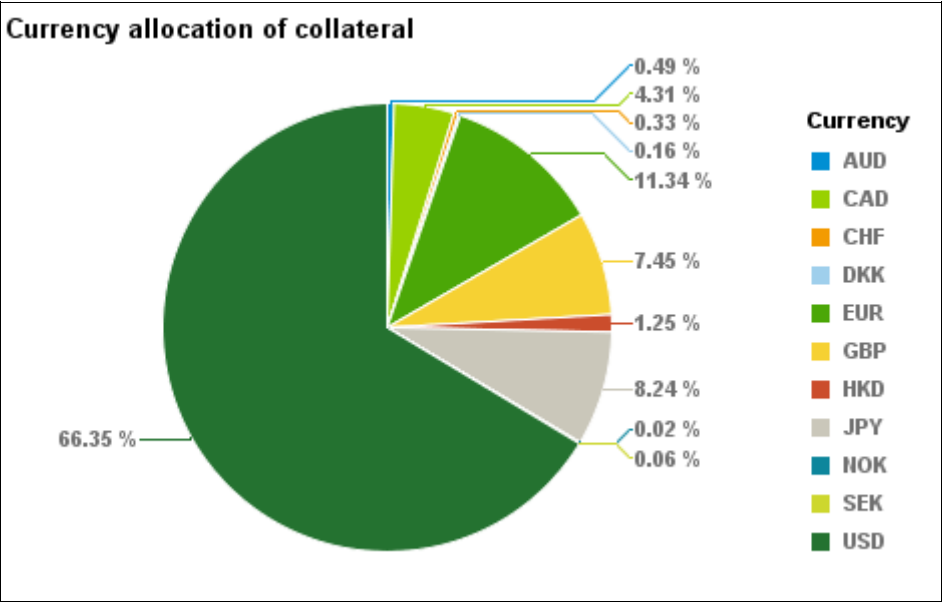
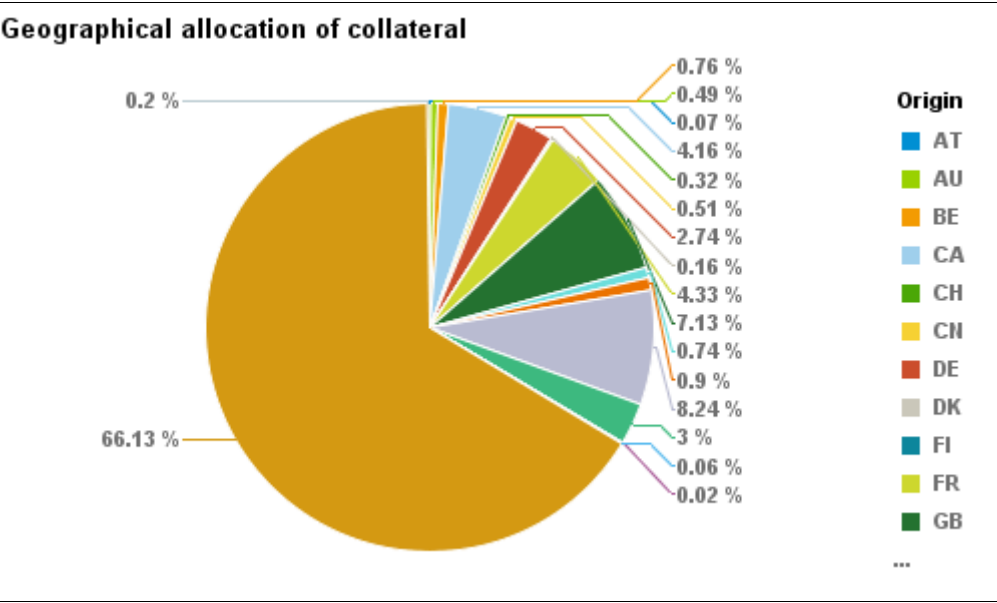
Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	13,219,239.53	13,219,239.53	0.25%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	4,090.70	4,090.70	0.00%
US72815G1085	PLAYSTUDIOS ODSH PLAYSTUDIOS	COM	US	USD	AAA	3.47	3.47	0.00%
US74167B1098	PRIMIS FINANCIAL ODSH PRIMIS FINANCIAL	COM	US	USD	AAA	893,511.65	893,511.65	0.02%
US74179A1079	PRINCETON BANCOR ODSH PRINCETON BANCOR	COM	US	USD	AAA	44.47	44.47	0.00%
US74267C1062	PROASSURANCE CP ODSH PROASSURANCE CP	COM	US	USD	AAA	556,646.97	556,646.97	0.01%
US74319R1014	PROG HOLDINGS ODSH PROG HOLDINGS	COM	US	USD	AAA	958,678.53	958,678.53	0.02%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	69,665,606.84	69,665,606.84	1.34%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	3,927,940.10	3,927,940.10	0.08%
US74347M1080	PROPETRO ODSH PROPETRO	COM	US	USD	AAA	213,196.95	213,196.95	0.00%
US7437131094	PROTO LABS ODSH PROTO LABS	COM	US	USD	AAA	75,463.69	75,463.69	0.00%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	28,606,720.32	28,606,720.32	0.55%
US74743L1008	QNTITY ELECTRONIC ODSH QNTITY ELECTRONIC	COM	US	USD	AAA	70,329,251.48	70,329,251.48	1.35%
US74930B1052	RBB ODSH RBB	COM	US	USD	AAA	57.03	57.03	0.00%
US7509401086	RALLIANT ODSH RALLIANT	COM	US	USD	AAA	34,185,062.48	34,185,062.48	0.66%
US7547301090	RAYMOND JAMES FI ODSH RAYMOND JAMES FI	COM	US	USD	AAA	2,910,565.45	2,910,565.45	0.06%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	105,962.29	105,962.29	0.00%
US75960P1049	REMITLY GLOBAL ODSH REMITLY GLOBAL	COM	US	USD	AAA	698.84	698.84	0.00%
US7616241052	REX AMERICAN ODSH REX AMERICAN	COM	US	USD	AAA	67,046.81	67,046.81	0.00%
US7693971001	RIVERVIEW BANC P ODSH RIVERVIEW BANC P	COM	US	USD	AAA	4,295.35	4,295.35	0.00%
US7745151008	ROCKY BRANDS ODSH ROCKY BRANDS	COM	US	USD	AAA	13,792.94	13,792.94	0.00%
US77543R1023	ROKU ODSH ROKU	COM	US	USD	AAA	5,651,227.26	5,651,227.26	0.11%
US7820111000	RUSH STREET INTE ODSH RUSH STREET INTE	COM	US	USD	AAA	4,148,741.13	4,148,741.13	0.08%
US7838591011	S&T BANCORP ODSH S&T BANCORP	COM	US	USD	AAA	267.65	267.65	0.00%
US78408D1054	SB FINCL GRP ODSH SB FINCL GRP	COM	US	USD	AAA	74,129.48	74,129.48	0.00%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	4,470,228.84	4,470,228.84	0.09%
US78648T1007	SAFETY INSUR ODSH SAFETY INSUR	COM	US	USD	AAA	7,558,492.63	7,558,492.63	0.15%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	1,390.66	1,390.66	0.00%
US8004221078	JOHN B SANFP SON ODSH JOHN B SANFP SON	COM	US	USD	AAA	31,833.18	31,833.18	0.00%
US8287302009	SIMMONS FIRST ODSH SIMMONS FIRST	COM	US	USD	AAA	199.28	199.28	0.00%
US8313491057	SLIDE INS HLDG ODSH SLIDE INS HLDG	COM	US	USD	AAA	64.56	64.56	0.00%
US83443Q1031	SOLSTICE ADVANCE ODSH SOLSTICE ADVANCE	COM	US	USD	AAA	91,054.88	91,054.88	0.00%
US83946P1075	SOUTH PLAINS FIN ODSH SOUTH PLAINS FIN	COM	US	USD	AAA	89,912.21	89,912.21	0.00%
US8536661056	STANDARD MOTOR ODSH STANDARD MOTOR	COM	US	USD	AAA	22,347.23	22,347.23	0.00%
US8585861003	STEPAN ODSH STEPAN	COM	US	USD	AAA	35,068.25	35,068.25	0.00%
US8589271068	STELLAR BANCORP ODSH STELLAR BANCORP	COM	US	USD	AAA	1,050,144.95	1,050,144.95	0.02%
US87901J1051	TEGNA ODSH TEGNA	COM	US	USD	AAA	10,120,725.27	10,120,725.27	0.19%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	15,939,590.94	15,939,590.94	0.31%
US8826811098	TEXAS ROAD ODSH TEXAS ROAD	COM	US	USD	AAA	14,958,171.37	14,958,171.37	0.29%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US88339J1051	TRADE DESK ODSH TRADE DESK	COM	US	USD	AAA	268,946.97	268,946.97	0.01%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	755,037.17	755,037.17	0.01%
US88822Q1031	TIPTREE ODSH TIPTREE	COM	US	USD	AAA	23,750.40	23,750.40	0.00%
US8936411003	TRANSDIGM GROUP ODSH TRANSDIGM GROUP	COM	US	USD	AAA	5,524,819.72	5,524,819.72	0.11%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	5,775,098.40	5,775,098.40	0.11%
US8960951064	TRICO BANCSHARES ODSH TRICO BANCSHARES	COM	US	USD	AAA	848,527.20	848,527.20	0.02%
US89785L1070	TRUECAR ODSH TRUECAR	COM	US	USD	AAA	835.77	835.77	0.00%
US89785X1019	TRUEBLUE ODSH TRUEBLUE	COM	US	USD	AAA	5,262.95	5,262.95	0.00%
US9024941034	TYSON FOODS ODSH TYSON FOODS	COM	US	USD	AAA	75.95	75.95	0.00%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	4,561,981.91	4,561,981.91	0.09%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	821.80	821.80	0.00%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	3,525,751.62	3,525,751.62	0.07%
US9092143067	UNISYS ODSH UNISYS	COM	US	USD	AAA	7.53	7.53	0.00%
US9103401082	UNITED FIRE GRP ODSH UNITED FIRE GRP	COM	US	USD	AAA	3,024,566.92	3,024,566.92	0.06%
US9107101027	ACIC ODSH ACIC	COM	US	USD	AAA	113.10	113.10	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	234,728.21	234,728.21	0.00%
US912810FG86	UST 5.250 02/15/29 US TREASURY	GOV	US	USD	AAA	1,874,428.24	1,874,428.24	0.04%
US912810PS15	UST 2.375 01/15/27 US TREASURY	GOV	US	USD	AAA	20,867,468.15	20,867,468.15	0.40%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	985.90	985.90	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	739,593.16	739,593.16	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	800,538.21	800,538.21	0.02%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	77.36	77.36	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	88.31	88.31	0.00%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	274,467.45	274,467.45	0.01%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	113,550.69	113,550.69	0.00%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	754,830.99	754,830.99	0.01%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	293,644.14	293,644.14	0.01%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	914,193.49	914,193.49	0.02%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	194,351.82	194,351.82	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	38,354.82	38,354.82	0.00%
US912810SA79	UST 3.000 02/15/48 US TREASURY	GOV	US	USD	AAA	325,716.66	325,716.66	0.01%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	132,283.44	132,283.44	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	511,491.84	511,491.84	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	597,574.43	597,574.43	0.01%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	145.03	145.03	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	11,585,476.05	11,585,476.05	0.22%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	78,567.48	78,567.48	0.00%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	6,184,943.40	6,184,943.40	0.12%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	127.79	127.79	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	6,184,219.86	6,184,219.86	0.12%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	210,055.82	210,055.82	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	109.25	109.25	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	779,746.28	779,746.28	0.02%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	551,833.63	551,833.63	0.01%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	6,183,232.48	6,183,232.48	0.12%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	40,711.06	40,711.06	0.00%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	353,644.68	353,644.68	0.01%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	226,080.10	226,080.10	0.00%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	1,178,633.18	1,178,633.18	0.02%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	13,594.89	13,594.89	0.00%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	135,194.62	135,194.62	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	323,776.07	323,776.07	0.01%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	991.29	991.29	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	295.46	295.46	0.00%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	991,087.62	991,087.62	0.02%
US912828Z377	UST 0.125 01/15/30 US TREASURY	GOV	US	USD	AAA	120.22	120.22	0.00%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	683,498.98	683,498.98	0.01%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	839,236.17	839,236.17	0.02%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	AAA	7,598.97	7,598.97	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	24,944.78	24,944.78	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	7,463.14	7,463.14	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	126.93	126.93	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	79,552.91	79,552.91	0.00%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	3,653,647.18	3,653,647.18	0.07%
US91282CDF59	UST 1.375 10/31/28 US TREASURY	GOV	US	USD	AAA	3,653,634.05	3,653,634.05	0.07%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	26,647.44	26,647.44	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	103,217.01	103,217.01	0.00%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	AAA	9,984.91	9,984.91	0.00%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	584,782.54	584,782.54	0.01%
US91282CDW82	UST 1.750 01/31/29 US TREASURY	GOV	US	USD	AAA	95.19	95.19	0.00%
US91282CDX65	UST 0.125 01/15/32 US TREASURY	GOV	US	USD	AAA	2,652,257.53	2,652,257.53	0.05%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	590.14	590.14	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	96.65	96.65	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	9,573.03	9,573.03	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	20,320,450.65	20,320,450.65	0.39%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	AAA	693.68	693.68	0.00%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	372,622.86	372,622.86	0.01%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	46,973.22	46,973.22	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	47,355.91	47,355.91	0.00%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	352,584.64	352,584.64	0.01%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	AAA	1,546,217.68	1,546,217.68	0.03%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	AAA	14,088,182.64	14,088,182.64	0.27%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	332,169.09	332,169.09	0.01%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	8,441,809.33	8,441,809.33	0.16%
US91282CJH51	UST 2.375 10/15/28 US TREASURY	GOV	US	USD	AAA	20,867,666.89	20,867,666.89	0.40%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	AAA	1,913,623.85	1,913,623.85	0.04%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	789,491.98	789,491.98	0.02%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	AAA	17,238.68	17,238.68	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	6,573.45	6,573.45	0.00%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	20,867,582.39	20,867,582.39	0.40%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	AAA	6,182,084.50	6,182,084.50	0.12%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	6,359,423.46	6,359,423.46	0.12%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	4,666,918.42	4,666,918.42	0.09%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	409,726.19	409,726.19	0.01%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	598,161.83	598,161.83	0.01%
US91282CLA70	UST 3.942 07/31/26 FRN US TREASURY	GOV	US	USD	AAA	274,350.01	274,350.01	0.01%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	10,209.55	10,209.55	0.00%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	1,109.24	1,109.24	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	20,573.55	20,573.55	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	5,906,057.02	5,906,057.02	0.11%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	6,272,754.61	6,272,754.61	0.12%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	16,171.70	16,171.70	0.00%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	3,653,702.07	3,653,702.07	0.07%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	422.54	422.54	0.00%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	AAA	494,673.87	494,673.87	0.01%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	AAA	2,702,962.50	2,702,962.50	0.05%
US91282CMY48	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	AAA	465,277.69	465,277.69	0.01%
US91282CMY48	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	AAA	3,653,644.09	3,653,644.09	0.07%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	986,528.72	986,528.72	0.02%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	AAA	9,827,713.72	9,827,713.72	0.19%
US91282CNF40	UST 4.125 05/31/32 US TREASURY	GOV	US	USD	AAA	3,653,583.49	3,653,583.49	0.07%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	AAA	49,142.00	49,142.00	0.00%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	624,525.55	624,525.55	0.01%
US91282CNV99	UST 3.625 08/31/27 US TREASURY	GOV	US	USD	AAA	353,679.73	353,679.73	0.01%
US91282CPA35	UST 3.625 09/30/30 US TREASURY	GOV	US	USD	AAA	216,659.10	216,659.10	0.00%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	67,513,774.75	67,513,774.75	1.30%
US9132591077	UNITIL ODSH UNITIL	COM	US	USD	AAA	9,516.71	9,516.71	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9134561094	UNIVERSAL ODSH UNIVERSAL	COM	US	USD	AAA	24,400.10	24,400.10	0.00%
US91359V1070	UNVRSL INS HLDG ODSH UNVRSL INS HLDG	COM	US	USD	AAA	913,815.99	913,815.99	0.02%
US9204371002	VALUE LINE ODSH VALUE LINE	COM	US	USD	AAA	100.07	100.07	0.00%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	6,435,278.71	6,435,278.71	0.12%
US92826C8394	VISA ODSH VISA	COM	US	USD	AAA	6,730,465.55	6,730,465.55	0.13%
US9406101082	WASHINGTON TRUST ODSH WASHINGTON TRUST	COM	US	USD	AAA	2,561.68	2,561.68	0.00%
US9508101014	WESBANCO ODSH WESBANCO	COM	US	USD	AAA	1,283,070.41	1,283,070.41	0.02%
US9570901036	WESTAMERICA BANC ODSH WESTAMERICA BANC	COM	US	USD	AAA	182,744.24	182,744.24	0.00%
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	14,204,851.03	14,204,851.03	0.27%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	15,939,902.14	15,939,902.14	0.31%
US9818111026	WORTHINGTON ENTP ODSH WORTHINGTON ENTP	COM	US	USD	AAA	63,618.04	63,618.04	0.00%
US98422X1019	XPONENTIAL ODSH XPONENTIAL	COM	US	USD	AAA	4,572.10	4,572.10	0.00%
XS2911156326	DKGV 2.250 10/02/26 MTN DENMARK	GOV	DK	EUR	AAA	51,413.02	59,884.61	0.00%
	EVERTEC ODSH ***ID CHANGE	EXT	US	USD	AAA	3,432,352.01	3,432,352.01	0.07%
	Unknown Company Description	UNK		CAD		11,731,196.74	8,465,991.97	0.16%
	Unknown Company Description	UNK		CHF		165,513.38	205,792.77	0.00%
	Unknown Company Description	UNK		CHF		53,615.79	66,663.75	0.00%
	Unknown Company Description	UNK		EUR		1,255,555.05	1,462,439.39	0.03%
	Unknown Company Description	UNK		USD		975.76	975.76	0.00%
	Unknown Company Description	UNK		USD		426,460.15	426,460.15	0.01%
						Total:	5,194,661,136.04	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)	783,216,099.66
2	BNP PARIBAS FINANCIAL MARKETS (P	661,577,308.20
3	NBC Global Finance Limited (Parent)	443,422,183.26

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	807,244,720.16
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	687,855,198.32
3	NBC Global Finance Limited (Parent)	459,740,805.17
4	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	455,757,971.58
5	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	429,563,500.17