



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL CORP BD UCITS ETF - 984124

Report as at 08/12/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL CORP BD UCITS ETF - 984124
Replication Mode	Physical replication
ISIN Code	IE00BFYDNS83
Total net assets (AuM)	3,054,737,370
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)	666,972,268.32
Current percentage on loan (in % of the fund AuM)	21.83%
Collateral value (cash and securities) in USD (base currency)	827,456,000.99
Collateral value (cash and securities) in % of loan	124%

Securities lending statistics	
12-month average on loan in USD (base currency)	337,727,787.40
12-month average on loan as a % of the fund AuM	13.94%
12-month maximum on loan in USD	589,735,696.57
12-month maximum on loan as a % of the fund AuM	19.65%
Gross Return for the fund over the last 12 months in (base currency fund)	737,386.77
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0304%

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	1,042.70	1,214.51	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	1,980.01	2,306.26	0.00%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	267,390.83	311,450.21	0.04%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	85,728.88	99,854.87	0.01%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	6,988.15	8,139.62	0.00%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	495.93	577.65	0.00%
AU0000013740	AUGV 2.500 05/21/30 AUSTRALIA	GOV	AU	AUD	AAA	1,868.87	1,241.21	0.00%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	AAA	898.08	596.46	0.00%
AU3CB0271955	TCV 2.250 11/20/41 MTN TRESURY CORP VIC	BND	AU	AUD	AAA	795,339.63	528,227.13	0.06%
AU3CB0271989	QTC 2.250 11/20/41 MTN QTC	BND	AU	AUD	AAA	3,072,362.49	2,040,518.51	0.25%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU3SG0002082	NSWTC 2.000 03/08/33 TCORP	BND	AU	AUD	AAA	8,628,782.45	5,730,831.03	0.69%
AU3SG0002256	TCV 2.000 11/20/37 MTN TRESURY CORP VIC	BND	AU	AUD	AAA	8,155,247.63	5,416,331.49	0.65%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	4,961.23	5,778.72	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	17,760,262.40	20,686,713.32	2.50%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	1,550,857.31	1,806,400.14	0.22%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	362,542.36	422,280.36	0.05%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	169,140.70	197,010.90	0.02%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	AA3	99.15	115.49	0.00%
BE0008062110	BEGV 03/28/27 BELGIUM	GOV	BE	EUR	AA3	41,375.33	48,192.96	0.01%
BMG667211046	NRWN CRS LN HLDG ODSH NRWN CRS LN HLDG	COM	US	USD	AAA	8,961.62	8,961.62	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	2,328,729.87	1,680,562.42	0.20%
CA135087C939	CAGV 2.750 12/01/64 CANADA	GOV	CA	CAD	AAA	777.42	561.04	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	114,091.76	82,336.01	0.01%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	1,941.13	1,400.84	0.00%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	228,825.49	165,135.31	0.02%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	2,328,818.93	1,680,626.69	0.20%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	0.98	0.71	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	1,832.21	1,322.24	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	2,328,634.17	1,680,493.36	0.20%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	509,206.31	367,476.28	0.04%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	585,744.26	422,711.03	0.05%
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	797.63	575.62	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	165,004.06	119,077.62	0.01%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	31,645.43	22,837.40	0.00%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	627,515.81	452,856.08	0.05%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	1,959.98	1,414.45	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	186,258.55	134,416.24	0.02%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	13,823.11	9,975.65	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	10,773,665.59	7,774,975.42	0.94%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	505,061.45	364,485.08	0.04%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	2,327,526.12	1,679,693.72	0.20%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	571,902.42	412,721.86	0.05%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	2,328,248.30	1,680,214.89	0.20%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,194,520.76	862,043.61	0.10%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	40,179.17	28,995.89	0.00%
CA1350Z7EE09	CAGV 08/12/26 CANADA	GOV	CA	CAD	AAA	2,328,688.18	1,680,532.33	0.20%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	4,601.16	3,320.49	0.00%
CA68323AEE07	ONTAR 2.600 06/02/27 ONTARIO	BND	CA	CAD	AAA	8,814,530.13	6,361,136.29	0.77%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF		1,544,618.33	1,920,517.20	0.23%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	95,219.38	110,909.17	0.01%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	AAA	2,147,674.15	2,501,557.60	0.30%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	AAA	1,195,348.01	1,392,311.73	0.17%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	1,862,974.88	2,169,946.95	0.26%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	284,700.83	331,612.47	0.04%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	78.90	91.90	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	30,736.56	35,801.18	0.00%
DE0001108835	DEGV PO STR 08/15/48 GERMANY	GOV	DE	EUR	AAA	222,108.22	258,706.15	0.03%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	AAA	4,521,182.11	5,266,160.82	0.64%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	AAA	35.22	41.03	0.00%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	1,272,192.17	1,481,817.90	0.18%
DE0001142842	DEGV IO STR 02/15/27 GERMANY	GOV	DE	EUR	AAA	120,931.03	140,857.47	0.02%
DE0003811485	DEGV IO STR 08/15/30 GERMANY	GOV	DE	EUR	AAA	432,801.96	504,117.00	0.06%
DE0003811584	DEGV IO STR 08/15/40 GERMANY	GOV	DE	EUR	AAA	901,599.15	1,050,160.34	0.13%
DE0003811626	DEGV IO STR 08/15/44 GERMANY	GOV	DE	EUR	AAA	2,147,674.57	2,501,558.09	0.30%
DE0003811659	DEGV IO STR 08/15/47 GERMANY	GOV	DE	EUR	AAA	2,147,674.94	2,501,558.52	0.30%
DE0003811667	DEGV IO STR 08/15/48 GERMANY	GOV	DE	EUR	AAA	1,563,290.33	1,820,881.82	0.22%
DE000A3MQP00	SHAHT 0.350 02/09/32 SACHSEN ANHALT	BND	DE	EUR	AAA	19,935.86	23,220.79	0.00%
DE000BU22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	AAA	44.80	52.18	0.00%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	AAA	701,993.45	817,664.57	0.10%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	1,289,080.05	1,501,488.48	0.18%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	515,099.71	599,975.37	0.07%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	247.03	287.73	0.00%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	21,458.37	24,994.17	0.00%
DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	AAA	198,380.10	231,068.22	0.03%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	916,333.23	1,067,322.23	0.13%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	4,521,182.56	5,266,161.36	0.64%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	27,220.85	31,706.17	0.00%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	2,317,961.53	2,699,904.12	0.33%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	15,991.16	18,626.10	0.00%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	4,625,618.41	5,387,805.64	0.65%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	4,597,851.19	5,355,463.07	0.65%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	4,878,003.68	5,681,777.75	0.69%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	4,134,548.07	644,762.18	0.08%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	144,244.86	22,494.27	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	61,284.46	9,557.01	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	12,329,478.15	1,922,720.72	0.23%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	113,649.82	17,723.12	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	12,346,023.04	1,925,300.81	0.23%
FR0000186413	FRGV 3.400 07/25/29 FRANCE	GOV	FR	EUR	AA2	1,110,769.72	1,293,797.03	0.16%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	14,148.62	16,479.96	0.00%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	252,285.54	293,855.94	0.04%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	AA2	63,258.60	73,682.05	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	37,464.92	43,638.21	0.01%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	7,442,443.41	8,668,773.57	1.05%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	18,223.45	21,226.22	0.00%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	139,915.46	162,970.06	0.02%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	13,227,379.32	15,406,923.49	1.86%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	18.77	21.87	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	7,357.90	8,570.30	0.00%
FR0014002JM6	FRGV 0.500 06/25/44 FRANCE	GOV	FR	EUR	AA2	13,227,276.28	15,406,803.47	1.86%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	317,665.34	370,008.71	0.04%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	2,611,297.53	3,041,574.62	0.37%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	691,584.91	805,540.96	0.10%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	1,313,659.84	1,530,118.41	0.18%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,407.97	1,639.97	0.00%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	37,602,356.90	43,798,293.05	5.29%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	11,887.60	15,861.03	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	1,128,644.18	1,505,893.50	0.18%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	11,547,346.71	15,407,047.35	1.86%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,126,099.92	1,502,498.82	0.18%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	1,116,550.11	1,489,756.98	0.18%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	1,128,644.83	1,505,894.36	0.18%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	173,354.65	231,298.44	0.03%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	422,162.82	563,270.74	0.07%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	351,991.10	469,644.13	0.06%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	422,183.05	563,297.73	0.07%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	2,651,669.05	3,537,989.43	0.43%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	2,651,462.67	3,537,714.07	0.43%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	2,651,669.57	3,537,990.12	0.43%
GB00BQC82B83	UKT 41/8 07/22/29 Corp UK Treasury	GIL	GB	GBP	AA3	154.76	206.49	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	2,651,669.39	3,537,989.88	0.43%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	2,651,669.02	3,537,989.39	0.43%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	81,494.48	108,734.01	0.01%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	2,651,670.00	3,537,990.70	0.43%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	311,278.33	415,323.11	0.05%
GB00BVP99673	GBGV 4.125 03/07/31 UNITED KINGDOM	GOV	GB	GBP	AA3	279,285.49	372,636.67	0.05%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BVP99780	GBGV 4.125 03/07/33 UNITED KINGDOM	GOV	GB	GBP	AA3	3.99	5.32	0.00%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	422,183.05	563,297.73	0.07%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	5,802,519.24	5,802,519.24	0.70%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	5,802,555.53	5,802,555.53	0.70%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	AAA	5,802,687.10	5,802,687.10	0.70%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	5,802,735.05	5,802,735.05	0.70%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	414,689,145.24	2,670,761.51	0.32%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	414,673,557.84	2,670,661.12	0.32%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	411,119,441.06	2,647,771.21	0.32%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	112,608,091.77	725,240.49	0.09%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	99,503,453.01	640,841.45	0.08%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	162,157,780.85	1,044,360.01	0.13%
JP1024781RB5	JPGV 1.000 11/01/27 JAPAN	GOV	JP	JPY	A1	817,627,633.72	5,265,844.17	0.64%
JP1024791RC2	JPGV 1.000 12/01/27 JAPAN	GOV	JP	JPY	A1	89,847,939.86	578,656.14	0.07%
JP1051541NA0	JPGV 0.100 09/20/27 JAPAN	GOV	JP	JPY	A1	268,527,168.78	1,729,420.79	0.21%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	107,416,786.74	691,806.44	0.08%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	209,576,077.97	1,349,752.53	0.16%
JP1051811RA8	JPGV 1.300 09/20/30 JAPAN	GOV	JP	JPY	A1	63,758,787.21	410,631.72	0.05%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	299,579,549.95	1,929,410.36	0.23%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	15,291,392.49	98,482.59	0.01%
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	86,015,070.97	553,970.95	0.07%
JP1201241B22	JPGV 2.000 12/20/30 JAPAN	GOV	JP	JPY	A1	7,458,585.35	48,036.23	0.01%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	414,703,477.19	2,670,853.82	0.32%
JP1201451D66	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	1,259,604.09	8,112.35	0.00%
JP1201481E36	JPGV 1.500 03/20/34 JAPAN	GOV	JP	JPY	A1	344,541,237.06	2,218,981.34	0.27%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	24,086,240.68	155,124.88	0.02%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	23,356,736.48	150,426.59	0.02%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	38,681,837.44	249,126.28	0.03%
JP1201921R47	JPGV 2.400 03/20/45 JAPAN	GOV	JP	JPY	A1	4,836,136.56	31,146.63	0.00%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	212,125,387.81	1,366,171.09	0.17%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	2,066,572.93	13,309.54	0.00%
JP1300441E92	JPGV 1.700 09/20/44 JAPAN	GOV	JP	JPY	A1	93,621,651.64	602,960.33	0.07%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	197,577.08	1,272.47	0.00%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	817,651,855.92	5,266,000.17	0.64%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	72,083,473.64	464,245.98	0.06%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	7,409,612.67	47,720.83	0.01%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	141,919,379.09	914,016.73	0.11%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	60,446,788.84	389,301.14	0.05%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	3,577,810.70	23,042.51	0.00%

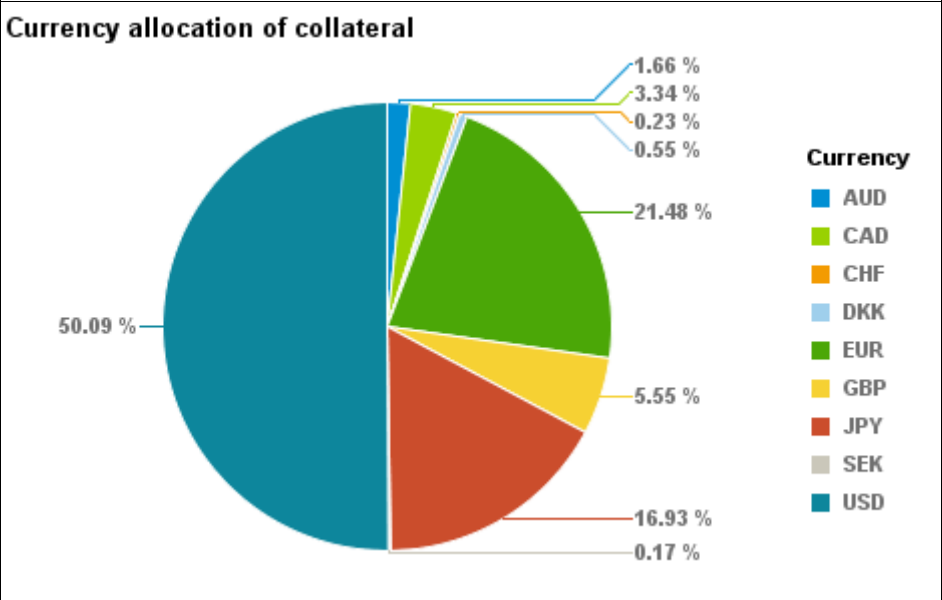
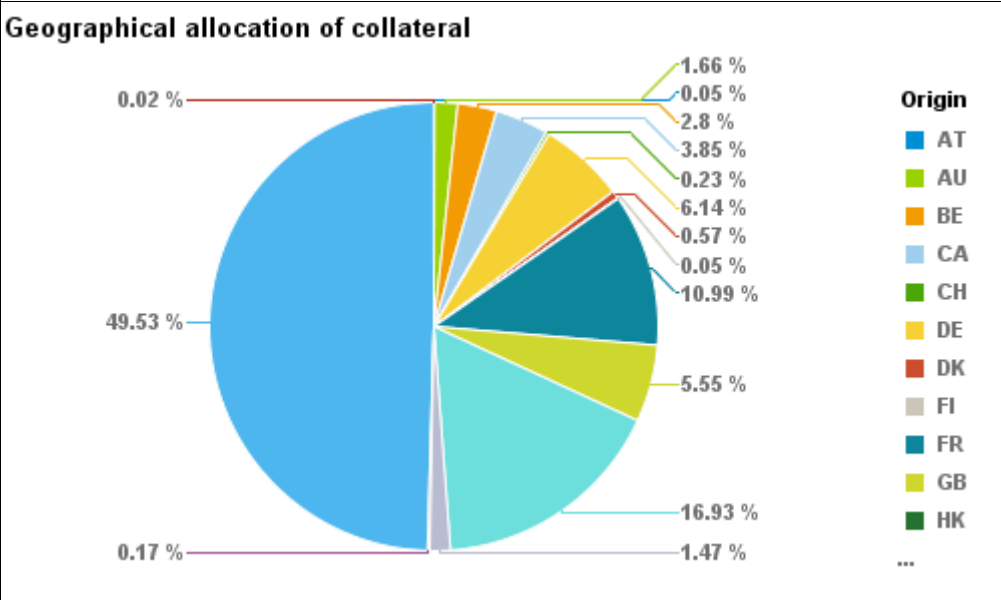
Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1743301R97	JPGV 03/10/26 JAPAN	GOV	JP	JPY	A1	7,438,450.59	47,906.55	0.01%
JP1743361RA8	JPGV 04/10/26 JAPAN	GOV	JP	JPY	A1	7,433,609.05	47,875.37	0.01%
JP3164720009	RENESAS ODSH RENESAS	COM	JP	JPY	A1	1,005,570,053.65	6,476,267.41	0.78%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	929,299,787.74	5,985,056.85	0.72%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	2,384,153,245.04	15,354,886.43	1.86%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	2,383,951,439.65	15,353,586.73	1.86%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	2,384,132,830.61	15,354,754.95	1.86%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	2,383,695,664.65	15,351,939.43	1.86%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	2,383,504,199.06	15,350,706.32	1.86%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	1,128,961,225.57	7,270,955.19	0.88%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	911,104,753.91	5,867,873.66	0.71%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	41,351.85	48,165.61	0.01%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	AAA	857,702.14	999,030.19	0.12%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	8,580,592.53	9,994,461.44	1.21%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	940,172.89	1,095,090.08	0.13%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	67.14	78.20	0.00%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	460.86	536.80	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	845.07	984.32	0.00%
PA1436583006	CARNIVL ODSH CARNIVL	COM	US	USD	AAA	24,292,269.62	24,292,269.62	2.94%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	AAA	12,913,470.40	1,373,412.08	0.17%
US013051EA13	ALBTA 3.300 03/15/28 ALBERTA	BND	CA	USD	AAA	128,834.13	128,834.13	0.02%
US013051EV59	ALBTA 4.500 06/26/29 ALBERTA	BND	CA	USD	AAA	508,518.25	508,518.25	0.06%
US013051EY98	ALBTA 4.300 11/02/35 ALBERTA	BND	CA	USD	AAA	230,657.79	230,657.79	0.03%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	24,287,644.79	24,287,644.79	2.94%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	422,374.54	422,374.54	0.05%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	5,802,431.70	5,802,431.70	0.70%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	24,288,574.28	24,288,574.28	2.94%
US1720621010	CINCINNATI FIN ODSH CINCINNATI FIN	COM	US	USD	AAA	2,743,032.30	2,743,032.30	0.33%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	8,939.15	8,939.15	0.00%
US22160N1090	COSTAR GRP ODSH COSTAR GRP	COM	US	USD	AAA	90.74	90.74	0.00%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	8,662.28	8,662.28	0.00%
US29530P1021	ERIE INDEMNITY ODSH ERIE INDEMNITY	COM	US	USD	AAA	1,226,210.44	1,226,210.44	0.15%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	8,396.65	8,396.65	0.00%
US3130AECM01	FHLB 3.625 06/10/33 FHLBANKS	BND	US	USD	AAA	7,249,510.73	7,249,510.73	0.88%
US3130AGPS81	FHLB 2.860 06/29/39 FHLBANKS	BND	US	USD	AAA	7,118,358.20	7,118,358.20	0.86%
US313383PK11	FHLB 4.140 07/05/33 FHLBANKS	BND	US	USD	AAA	273,755.48	273,755.48	0.03%
US3133XGAY07	FHLB 5.500 07/15/36 FHLBANKS	BND	US	USD	AAA	2,470,598.48	2,470,598.48	0.30%
US317873BJ59	FIGV 3.625 11/04/30 MTN FINLAND	GOV	FI	USD	AA1	436,965.70	436,965.70	0.05%
US34959E1091	FORTINET ODSH FORTINET	COM	US	USD	AAA	8,929.92	8,929.92	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US45841N1072	INTRACTIVE BRK ODSH INTRACTIVE BRK	COM	US	USD	AAA	86.06	86.06	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	5,802,721.75	5,802,721.75	0.70%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	24,292,411.80	24,292,411.80	2.94%
US4663131039	JABIL ODSH JABIL	COM	US	USD	AAA	24,292,535.19	24,292,535.19	2.94%
US49338L1035	KEYSIGHT TECH ODSH KEYSIGHT TECH	COM	US	USD	AAA	3,651.00	3,651.00	0.00%
US5010441013	KROGER ODSH KROGER	COM	US	USD	AAA	8,952.78	8,952.78	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,834,884.06	1,834,884.06	0.22%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	24,291,291.40	24,291,291.40	2.94%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	703,921.87	703,921.87	0.09%
US6516391066	NEWMONT CORP ODSH NEWMONT CORP	COM	US	USD	AAA	1,929,609.86	1,929,609.86	0.23%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	351.49	351.49	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	24,291,325.19	24,291,325.19	2.94%
US683234D216	ONTAR 4.450 11/20/35 ONTARIO	BND	CA	USD	AAA	230,933.64	230,933.64	0.03%
US683234DB13	ONTAR 3.100 05/19/27 ONTARIO	BND	CA	USD	AAA	109,190.06	109,190.06	0.01%
US683234DQ81	ONTAR 4.200 01/18/29 ONTARIO	BND	CA	USD	AAA	30,897.35	30,897.35	0.00%
US683234ET12	ONTAR 4.700 01/15/30 ONTARIO	BND	CA	USD	AAA	241,916.22	241,916.22	0.03%
US683234EV67	ONTAR 3.900 09/04/30 ONTARIO	BND	CA	USD	AAA	2,664,557.50	2,664,557.50	0.32%
US7445731067	PSEG ODSH PSEG	COM	US	USD	AAA	106.17	106.17	0.00%
US83443Q1031	SOLSTICE ADVANCE ODSH SOLSTICE ADVANCE	COM	US	USD	AAA	8,992.30	8,992.30	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	501,350.00	501,350.00	0.06%
US912810FG86	UST 5.250 02/15/29 US TREASURY	GOV	US	USD	AAA	1,908,553.48	1,908,553.48	0.23%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	314,332.25	314,332.25	0.04%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	768,083.96	768,083.96	0.09%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	58,952.50	58,952.50	0.01%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	431,747.74	431,747.74	0.05%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	563,276.80	563,276.80	0.07%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	92,699.22	92,699.22	0.01%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	232,144.77	232,144.77	0.03%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	66,486.91	66,486.91	0.01%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	341,943.23	341,943.23	0.04%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	617.73	617.73	0.00%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	AAA	2,109,975.10	2,109,975.10	0.25%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	75.64	75.64	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	141,038.03	141,038.03	0.02%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	295,667.43	295,667.43	0.04%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	451.16	451.16	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	72.52	72.52	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	2,221,530.89	2,221,530.89	0.27%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	59.95	59.95	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	26,908.73	26,908.73	0.00%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	2,221,342.96	2,221,342.96	0.27%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	2,221,156.42	2,221,156.42	0.27%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	6,685,359.19	6,685,359.19	0.81%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	2,656.72	2,656.72	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	82.03	82.03	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	109.25	109.25	0.00%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	1,052,244.49	1,052,244.49	0.13%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	125,548.54	125,548.54	0.02%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	2,220,738.42	2,220,738.42	0.27%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	2,221,359.76	2,221,359.76	0.27%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	16,187.13	16,187.13	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	9,556.58	9,556.58	0.00%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	1,299.52	1,299.52	0.00%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	257,433.56	257,433.56	0.03%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	563,220.51	563,220.51	0.07%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	23,423.79	23,423.79	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	830,677.14	830,677.14	0.10%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	563,217.88	563,217.88	0.07%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	139,750.63	139,750.63	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	43,930.42	43,930.42	0.01%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	1,039,991.02	1,039,991.02	0.13%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	293,066.20	293,066.20	0.04%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	11,074.78	11,074.78	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	1,482.74	1,482.74	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	7,559.26	7,559.26	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	94.57	94.57	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	126.93	126.93	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	15,406,924.48	15,406,924.48	1.86%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	5,316.19	5,316.19	0.00%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	613.62	613.62	0.00%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	1,366,135.43	1,366,135.43	0.17%
US91282CDF59	UST 1.375 10/31/28 US TREASURY	GOV	US	USD	AAA	1,366,188.38	1,366,188.38	0.17%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	11,969.50	11,969.50	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	1,445,038.11	1,445,038.11	0.17%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	AAA	753.57	753.57	0.00%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	79,837.33	79,837.33	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	383,859.56	383,859.56	0.05%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	947,038.67	947,038.67	0.11%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	34,504.77	34,504.77	0.00%
US91282CEF41	UST 2.500 03/31/27 US TREASURY	GOV	US	USD	AAA	16,348.58	16,348.58	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	144,164.12	144,164.12	0.02%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	94.28	94.28	0.00%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	249,433.33	249,433.33	0.03%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	861,947.77	861,947.77	0.10%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	75,587.93	75,587.93	0.01%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	519,705.99	519,705.99	0.06%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	405,277.86	405,277.86	0.05%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	AAA	619,810.37	619,810.37	0.07%
US91282CHB00	UST 3.625 05/15/26 US TREASURY	GOV	US	USD	AAA	396,578.63	396,578.63	0.05%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	392,215.13	392,215.13	0.05%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	842,775.18	842,775.18	0.10%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	117,246.31	117,246.31	0.01%
US91282CHQ78	UST 4.125 07/31/28 US TREASURY	GOV	US	USD	AAA	205.90	205.90	0.00%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	210.09	210.09	0.00%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	4,225.93	4,225.93	0.00%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	AAA	2,300,936.70	2,300,936.70	0.28%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	47,229.77	47,229.77	0.01%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	AAA	3,876.16	3,876.16	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	796,619.46	796,619.46	0.10%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	64,767.20	64,767.20	0.01%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	475,584.42	475,584.42	0.06%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	AAA	825,544.69	825,544.69	0.10%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	3,643,301.04	3,643,301.04	0.44%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	AAA	108.01	108.01	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	103.10	103.10	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	231,090.15	231,090.15	0.03%
US91282CLA70	UST 3.942 07/31/26 FRN US TREASURY	GOV	US	USD	AAA	154,993.19	154,993.19	0.02%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	15,405,603.65	15,405,603.65	1.86%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	252,712.45	252,712.45	0.03%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	700,307.56	700,307.56	0.08%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	2,773,540.70	2,773,540.70	0.34%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	1,366,135.00	1,366,135.00	0.17%
US91282CMY48	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	AAA	328,951.72	328,951.72	0.04%
US91282CMY48	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	AAA	1,366,190.69	1,366,190.69	0.17%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	423,646.59	423,646.59	0.05%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	28,391,390.84	28,391,390.84	3.43%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CNF40	UST 4.125 05/31/32 US TREASURY	GOV	US	USD	AAA	1,366,162.59	1,366,162.59	0.17%
US91282CNM90	UST 3.875 07/15/28 US TREASURY	GOV	US	USD	AAA	28,391,420.13	28,391,420.13	3.43%
US91282CNN73	UST 3.875 07/31/30 US TREASURY	GOV	US	USD	AAA	45,459.59	45,459.59	0.01%
US91282CNQ05	UST 3.919 07/31/27 FRN US TREASURY	GOV	US	USD	AAA	28,329,416.77	28,329,416.77	3.42%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	4,954,705.62	4,954,705.62	0.60%
XS2911156326	DKGV 2.250 10/02/26 MTN DENMARK	GOV	DK	EUR	AAA	154,239.07	179,653.84	0.02%
	Unknown Company Description	UNK		EUR		115,830.27	134,916.22	0.02%
						Total:	827,456,000.99	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	BARCLAYS BANK PLC (PARENT)	113,538,126.51
1	BNP PARIBAS PRIME BROKERAGE INT	121,379,477.73

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	132,202,769.46
2	BARCLAYS BANK PLC (PARENT)	89,115,026.76
3	NOMURA INTERNATIONAL PLC (PARENT)	84,748,527.89
4	JP MORGAN SECS PLC (PARENT)	57,847,963.91
5	MERRILL LYNCH INTERNATIONAL (PARENT)	43,213,257.65