



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110

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 GOV BND UCITS ETF-984110
Replication Mode	Physical replication
ISIN Code	IE00BFYDNQ69
Total net assets (AuM)	8,230,428,650
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)	2,249,510,272.94
Current percentage on loan (in % of the fund AuM)	27.33%
Collateral value (cash and securities) in USD (base currency)	2,830,493,641.78
Collateral value (cash and securities) in % of loan	126%

Securities lending statistics	
12-month average on loan in USD (base currency)	2,065,569,007.94
12-month average on loan as a % of the fund AuM	25.59%
12-month maximum on loan in USD	2,437,122,401.92
12-month maximum on loan as a % of the fund AuM	29.30%
Gross Return for the fund over the last 12 months in (base currency fund)	4,329,217.76
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0536%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	3,494.07	4,069.81	0.00%
AU000XCLWAR9	AUGV 2.250 05/21/28 AUSTRALIA	GOV	AU	AUD	AAA	132,468.70	87,979.47	0.00%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	1,859,970.53	2,166,447.56	0.08%
BE0008062110	BEGV 03/28/27 BELGIUM	GOV	BE	EUR	AA3	1,859,970.77	2,166,447.84	0.08%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,484,700.64	1,729,342.49	0.06%
BMG0112X1056	AEGON BM ODSH AEGON BM	COM	NL	EUR	AAA	2,538,849.54	2,957,189.00	0.10%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	4,635,697.69	4,635,697.69	0.16%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	734.70	734.70	0.00%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	14,599,123.62	10,535,673.90	0.37%
CA0467894006	ATCO ODSH ATCO	COM	CA	CAD	AAA	22,895,747.99	16,523,055.82	0.58%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA0906971035	BIRCHCLIFF ENRGY ODSH BIRCHCLIFF ENRGY	COM	CA	CAD	AAA	18,169,259.99	13,112,115.72	0.46%
CA09950M3003	BORALEX ODSH BORALEX	COM	CA	CAD	AAA	13,181,400.00	9,512,552.64	0.34%
CA135087C939	CAGV 2.750 12/01/64 CANADA	GOV	CA	CAD	AAA	13,216.25	9,537.70	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	644,576.85	465,168.44	0.02%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	9,778.86	7,057.06	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	13.66	9.86	0.00%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	1,772.57	1,279.20	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	635.71	458.77	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	7,976.31	5,756.22	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	959.33	692.32	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	221,518.02	159,861.76	0.01%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	85,475.57	61,684.71	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	8,353.84	6,028.68	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	293,437.44	211,763.47	0.01%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	123,873.60	89,395.22	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	13,612.77	9,823.86	0.00%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	1,030.23	743.48	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	14,599,025.13	10,535,602.82	0.37%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	143.88	103.83	0.00%
CA1367178326	CDN UTILITIES ODSH CDN UTILITIES	COM	CA	CAD	AAA	6,049,399.98	4,365,639.14	0.15%
CA1520061021	CENTERRA GOLD ODSH CENTERRA GOLD	COM	CA	CAD	AAA	10,066,769.99	7,264,833.74	0.26%
CA24477T1003	DEFINITY FINCL ODSH DEFINITY FINCL	COM	CA	CAD	AAA	22,895,766.70	16,523,069.33	0.58%
CA2483561072	DENISON MINE ODSH DENISON MINE	COM	CA	CAD	AAA	1,044,996.20	754,136.99	0.03%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	22,895,692.58	16,523,015.84	0.58%
CA26886R1047	EQB ODSH EQB	COM	CA	CAD	AAA	22,895,705.65	16,523,025.27	0.58%
CA3180714048	FINNING INTL ODSH FINNING INTL	COM	CA	CAD	AAA	22,895,747.83	16,523,055.70	0.58%
CA3803551074	GOEASY ODSH GOEASY	COM	CA	CAD	AAA	2,490,255.98	1,797,130.13	0.06%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	22,895,766.94	16,523,069.50	0.58%
CA4436281022	HUDBAY MINERALS ODSH HUDBAY MINERALS	COM	CA	CAD	AAA	16,785,635.09	12,113,602.30	0.43%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	22,895,764.91	16,523,068.03	0.58%
CA4509131088	IAMGOLD ODSH IAMGOLD	COM	CA	CAD	AAA	2,007,349.99	1,448,633.86	0.05%
CA51925D1069	LAURENTIAN BANK ODSH LAURENTIAN BANK	COM	CA	CAD	AAA	22,895,783.29	16,523,081.29	0.58%
CA59151K1084	METHANEX ODSH METHANEX	COM	CA	CAD	AAA	20,925,870.00	15,101,464.18	0.53%
CA6445351068	NEW GOLD ODSH NEW GOLD	COM	CA	CAD	AAA	15,016,499.99	10,836,879.74	0.38%
CA67072Q1046	NUVISTA ENERGY ODSH NUVISTA ENERGY	COM	CA	CAD	AAA	22,895,796.15	16,523,090.58	0.58%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	22,895,762.21	16,523,066.08	0.58%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	1,150.30	830.13	0.00%
CA74061A1084	PREM BRANDS HOLD ODSH PREM BRANDS HOLD	COM	CA	CAD	AAA	3,018,815.02	2,178,572.59	0.08%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	22,895,783.93	16,523,081.76	0.58%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	14,599,152.04	10,535,694.41	0.37%
CA7819036046	RUSSEL METALS ODSH RUSSEL METALS	COM	CA	CAD	AAA	5,723,199.98	4,130,232.08	0.15%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	231,114.63	166,787.29	0.01%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	22,895,797.71	16,523,091.70	0.58%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	22,895,703.64	16,523,023.81	0.58%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	22,895,761.49	16,523,065.56	0.58%
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	22,895,781.29	16,523,079.85	0.58%
CH0008742519	SWISSCOM ODSH SWISSCOM	COM	CH	CHF		602,657.50	749,320.44	0.03%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		4,346,912.59	5,404,778.79	0.19%
CH0012032048	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		3,088,480.59	3,840,094.33	0.14%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		2,630,096.28	3,270,157.45	0.12%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		252,960.39	314,520.92	0.01%
CH0114405324	GARMIN ODSH GARMIN	COM	US	USD	AAA	20,916,276.73	20,916,276.73	0.74%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		33,475.85	41,622.54	0.00%
CH0224397346	CHGV 06/22/29 SWITZERLAND	GOV	CH	CHF		277,664.80	345,237.40	0.01%
CH0557778815	CHGV 1.250 06/28/43 SWITZERLAND	GOV	CH	CHF		156,308.43	194,347.71	0.01%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	24,398.33	28,418.56	0.00%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	0.44	0.51	0.00%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	232,195.15	270,455.16	0.01%
DE0001102523	DEGV 11/15/27 GERMANY	GOV	DE	EUR	AAA	232,194.75	270,454.69	0.01%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	AAA	232,195.52	270,455.58	0.01%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	158,133.59	184,190.09	0.01%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	170,058.35	198,079.75	0.01%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	7,216.08	8,405.11	0.00%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	20,744.51	24,162.69	0.00%
DE0001141844	DEGV 10/09/26 GERMANY	GOV	DE	EUR	AAA	232,194.83	270,454.78	0.01%
DE0001143428	DEGV IO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	225,093.04	262,182.79	0.01%
DE000BU0E311	DEGV 07/15/26 GERMANY	GOV	DE	EUR	AAA	577,212.39	672,322.68	0.02%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	881,434.02	1,026,672.50	0.04%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	170,697.31	198,824.00	0.01%
DE000BU22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	AAA	170,264.35	198,319.69	0.01%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	45,645,261.03	53,166,468.38	1.88%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	170,643.87	198,761.75	0.01%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	1,596,693.60	1,859,789.11	0.07%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	60,585.01	70,567.92	0.00%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	1,122,549.32	1,307,517.62	0.05%
DE000BU2Z056	DEGV 2.600 08/15/35 GERMANY	GOV	DE	EUR	AAA	648,696.47	755,585.56	0.03%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	94,974.50	110,623.95	0.00%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	5,949,772.52	927,837.40	0.03%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	33,804.62	5,271.66	0.00%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	1,079,146.08	168,287.46	0.01%
FI4000297767	NORDEA BNK ODSH NORDEA BNK	COM	FI	EUR	AA1	437,274.15	509,326.09	0.02%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	18,689,379.84	21,768,926.28	0.77%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	425,755.80	495,909.80	0.02%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	120.56	140.43	0.00%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	18,689,300.45	21,768,833.80	0.77%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	824,044.39	959,826.48	0.03%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	824,044.60	959,826.72	0.03%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	824,044.73	959,826.87	0.03%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	88,997.22	103,661.75	0.00%
FR0014001NN8	FRGV 0.500 05/25/72 FRANCE	GOV	FR	EUR	AA2	824,045.16	959,827.37	0.03%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	824,045.14	959,827.35	0.03%
GB0000485838	ORD GBP0.05 BAILLIE GIFFORD JAPAN TRUST	CST	GB	GBP	AA3	897,518.58	1,197,514.17	0.04%
GB0001990497	ORD GBP0.25 CITY OF LONDON INVESTMENT TRUST	CST	GB	GBP	AA3	244,264.68	325,910.15	0.01%
GB0003052338	ORD GBP0.25 EDINBURGH INV TST	CST	GB	GBP	AA3	124,907.46	166,657.78	0.01%
GB0003466074	ORD GBP0.25 FOR&COL INV TST	CST	GB	GBP	AA3	3,564,506.40	4,755,942.66	0.17%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	5,988,595.00	7,990,282.88	0.28%
GB0006111123	ORD GBP0.25 MURRAY INCOME TRUST PLC	CST	GB	GBP	AA3	120,679.94	161,017.21	0.01%
GB0006436108	BLACKROCK ORD GBP0.25 BLACKROCK	CST	GB	GBP	AA3	130,635.84	174,300.87	0.01%
GB0007366395	ORD GBP1 RIT CAP PARTNERS	CST	GB	GBP	AA3	143,934.00	192,043.94	0.01%
GB0031232498	ORD GBP0.10 IMPAX ENVIROMENTAL MKTS	CST	GB	GBP	AA3	27,949.05	37,291.02	0.00%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	16,315,368.96	21,768,781.03	0.77%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	6,375.84	8,506.96	0.00%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	16,315,388.64	21,768,807.29	0.77%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	18,285,703.47	24,397,699.85	0.86%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	19,065,007.18	25,437,485.83	0.90%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	628,267.37	838,265.74	0.03%
GB00B54QLM75	UKT 4 01/22/60 UK TREASURY	GIL	GB	GBP	AA3	4,006.89	5,346.19	0.00%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	45,776,370.36	61,077,122.15	2.16%
GB00B7KR2P84	EASYJET ODSH EASYJET	CST	GB	GBP	AA3	1,018,505.27	1,358,940.66	0.05%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	626,839.87	836,361.10	0.03%
GB00BDFGHW41	BAILLIE GIFFORD ODSH BAILLIE GIFFORD	CST	GB	GBP	AA3	114,299.70	152,504.37	0.01%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	618,819.69	825,660.17	0.03%
GB00BF50VS41	ASHOKA INDIA ODSH ASHOKA INDIA	CST	GB	GBP	AA3	54,008.25	72,060.51	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	626,093.62	835,365.41	0.03%
GB00BGHVZM47	SDCL ENERGY EFFI ODSH SDCL ENERGY EFFI	CST	GB	GBP	AA3	14,562.60	19,430.15	0.00%
GB00BGJWTR88	SMITHSON INV TR ODSH SMITHSON INV TR	CST	GB	GBP	AA3	957,615.96	1,277,699.09	0.05%
GB00BLDYK618	SCOTT MORT TRUST ODSH SCOTT MORT TRUST	CST	GB	GBP	AA3	4,644,710.16	6,197,204.53	0.22%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BLH3CY60	AVI GLOBAL TRUST ODSH AVI GLOBAL TRUST	CST	GB	GBP	AA3	121,566.50	162,200.10	0.01%
GB00BN455J50	WORLDWIDE ODSH WORLDWIDE	CST	GB	GBP	AA3	126,596.82	168,911.81	0.01%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	80.79	107.79	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,526,205.52	2,036,339.72	0.07%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,527,308.59	2,037,811.49	0.07%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	242,444.03	323,480.95	0.01%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,524,819.97	2,034,491.04	0.07%
GB00BR3YV268	POLAR CAPITAL ODSH POLAR CAPITAL	CST	GB	GBP	AA3	2,800,749.20	3,736,899.62	0.13%
GB00BSGN2138	GBGV 12/22/25 UNITED KINGDOM	GOV	GB	GBP	AA3	7,196,581.17	9,602,038.43	0.34%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	1,521,841.77	2,030,517.38	0.07%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	1,528,518.58	2,039,425.92	0.07%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	1,523,300.69	2,032,463.95	0.07%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	774,377.76	1,033,213.53	0.04%
GB00BVP99780	GBGV 4.125 03/07/33 UNITED KINGDOM	GOV	GB	GBP	AA3	1.00	1.33	0.00%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GOV	GB	GBP	AA3	216,769.66	289,224.92	0.01%
GG00B90J5Z95	TWENTYFOUR INCOME GBP TWENTYFOUR	CST	GB	GBP	AA3	79,429.04	105,978.20	0.00%
HK0000069689	AIA GROUP ODSH AIA GROUP	COM	HK	HKD		1,297,346.58	166,649.15	0.01%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	4,167,515.09	4,167,515.09	0.15%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		143,268.74	166,875.88	0.01%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		17,695,388.03	20,611,149.26	0.73%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		143,269.20	166,876.41	0.01%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		143,232.00	166,833.09	0.01%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		14,097.11	16,419.96	0.00%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		217,760.56	253,642.10	0.01%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		1,484,831.29	1,729,494.68	0.06%
IT0005541336	LOTTOMATICA GROU ODSH LOTTOMATICA GROU	COM	IT	EUR		143,278.43	166,887.16	0.01%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	12,110,574.27	16,158,533.72	0.57%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	12,155,321.55	16,218,237.78	0.57%
JE00B6173J15	GCP ODSH GCP	CST	GB	GBP	AA3	131,280.17	175,160.57	0.01%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	748,942.87	4,823.49	0.00%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	1,201,068.49	7,735.35	0.00%
JP1024781RB5	JPGV 1.000 11/01/27 JAPAN	GOV	JP	JPY	A1	500,292.42	3,222.08	0.00%
JP1051541NA0	JPGV 0.100 09/20/27 JAPAN	GOV	JP	JPY	A1	140,835,238.85	907,034.44	0.03%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	48,980.97	315.46	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	148,665,541.32	957,464.67	0.03%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	53,613,563.83	345,292.48	0.01%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	53,565,465.41	344,982.71	0.01%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	76,007,888.44	489,520.75	0.02%
JP1201241B22	JPGV 2.000 12/20/30 JAPAN	GOV	JP	JPY	A1	84,168,066.11	542,075.51	0.02%

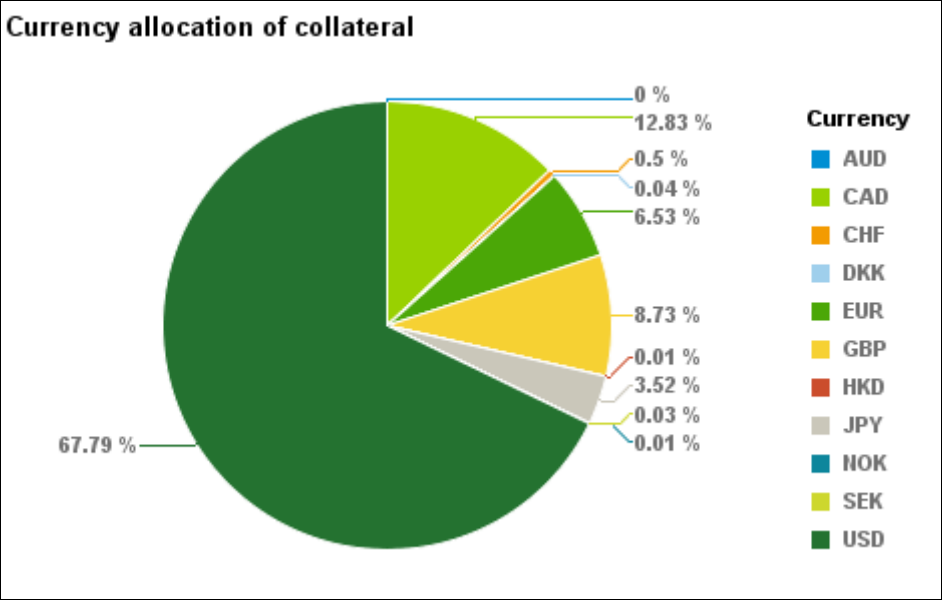
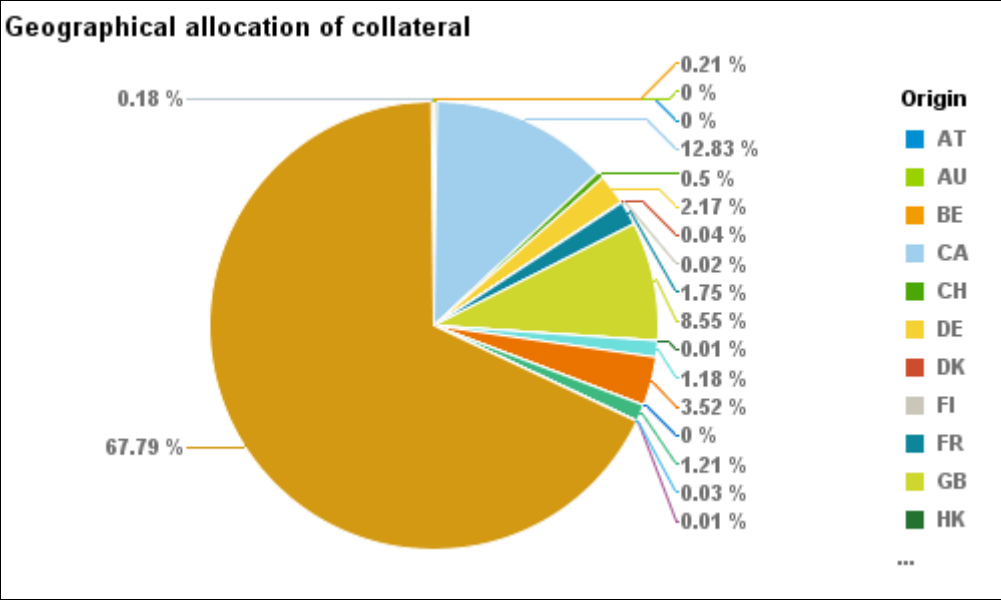
Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	140,410,610.77	904,299.67	0.03%
JP1201451D66	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	140,370,291.53	904,039.99	0.03%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	42,747,922.69	275,313.47	0.01%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	79,347.80	511.03	0.00%
JP1201921R47	JPGV 2.400 03/20/45 JAPAN	GOV	JP	JPY	A1	516,480.60	3,326.34	0.00%
JP1300441E92	JPGV 1.700 09/20/44 JAPAN	GOV	JP	JPY	A1	46,537,078.92	299,717.13	0.01%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	492,036.73	3,168.91	0.00%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	336,380,116.78	2,166,420.51	0.08%
JP1743001R41	JPGV 04/20/26 JAPAN	GOV	JP	JPY	A1	53,626,426.96	345,375.32	0.01%
JP1743261R87	JPGV 08/20/26 JAPAN	GOV	JP	JPY	A1	53,829,985.00	346,686.32	0.01%
JP1743301R97	JPGV 03/10/26 JAPAN	GOV	JP	JPY	A1	336,377,804.77	2,166,405.62	0.08%
JP1743361RA8	JPGV 04/10/26 JAPAN	GOV	JP	JPY	A1	336,358,378.53	2,166,280.51	0.08%
JP1743431RB7	JPGV 02/16/26 JAPAN	GOV	JP	JPY	A1	53,645,923.63	345,500.89	0.01%
JP3164720009	RENASAS ODSH RENESAS	COM	JP	JPY	A1	1,470,348.83	9,469.63	0.00%
JP3165600002	NTN ODSH NTN	COM	JP	JPY	A1	1,361,518.81	8,768.72	0.00%
JP3414750004	SEIKO EPSON ODSH SEIKO EPSON	COM	JP	JPY	A1	1,741,949.46	11,218.84	0.00%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	206,091,998.81	1,327,313.69	0.05%
JP3672400003	NISSAN MOTR CO ODSH NISSAN MOTR CO	COM	JP	JPY	A1	38,199.89	246.02	0.00%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	323,374,796.91	2,082,661.13	0.07%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	1,110,958.26	7,155.01	0.00%
JP3762600009	NOMURA HLDGS ODSH NOMURA HLDGS	COM	JP	JPY	A1	3,046,248.19	19,619.04	0.00%
JP3787000003	HITACHI CONSTR ODSH HITACHI CONSTR	COM	JP	JPY	A1	25,759,998.39	165,904.54	0.01%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	1,482,630,898.49	9,548,727.25	0.34%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	473,912,599.06	3,052,183.89	0.11%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	2,217,455,999.85	14,281,290.48	0.50%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	23,924,998.98	154,086.42	0.01%
JP3877600001	MARUBENI ODSH MARUBENI	COM	JP	JPY	A1	866,598.29	5,581.23	0.00%
JP3885780001	MIZUHO ODSH MIZUHO	COM	JP	JPY	A1	2,017,662,599.52	12,994,542.25	0.46%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	2,444,183,999.16	15,741,508.14	0.56%
JP3892100003	SMT GROUP ODSH SMT GROUP	COM	JP	JPY	A1	4,117,498.38	26,518.31	0.00%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	1,691,734,349.38	10,895,435.88	0.38%
JP3910660004	TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG	COM	JP	JPY	A1	2,438,300,397.49	15,703,615.43	0.55%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	679,798.14	4,378.17	0.00%
JP3979200007	LASERTEC ODSH LASERTEC	COM	JP	JPY	A1	12,703,998.77	81,818.76	0.00%
LU1556942974	LUGV 0.625 02/01/27 LUXEMBOURG	GOV	LU	EUR		1,011.05	1,177.65	0.00%
LU2228213398	LUGV 09/14/32 LUXEMBOURG	GOV	LU	EUR		24,471.02	28,503.24	0.00%
LU2773894873	LUGV 2.875 03/01/34 LUXEMBOURG	GOV	LU	EUR		2,050.00	2,387.79	0.00%
LU3182454440	LUGV 2.900 09/17/35 LUXEMBOURG	GOV	LU	EUR		71,792.87	83,622.56	0.00%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	425,945.52	496,130.78	0.02%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	1,859,779.64	2,166,225.22	0.08%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	16,047,486.49	18,691,714.40	0.66%
NL0014332678	JDE PEETS ODSH JDE PEETS	COM	NL	EUR	AAA	8,656,645.88	10,083,046.51	0.36%
NL0015000LU4	IVECO GROUP ODSH IVECO GROUP	COM	IT	EUR		8,569,283.34	9,981,288.78	0.35%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	43.29	50.42	0.00%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	AAA	232,194.81	270,454.76	0.01%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	2,648,973.77	262,321.84	0.01%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	1,753,152.08	1,753,152.08	0.06%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	AAA	7,610,901.34	809,457.37	0.03%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	35,552,245.48	35,552,245.48	1.26%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	31,607,311.86	31,607,311.86	1.12%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	29,416,290.47	29,416,290.47	1.04%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	30,550,069.33	30,550,069.33	1.08%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	204,896,650.33	204,896,650.33	7.24%
US03071H1005	AMERISAFE ODSH AMERISAFE	COM	US	USD	AAA	5,736,822.24	5,736,822.24	0.20%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	5,141,752.67	5,141,752.67	0.18%
US0311001004	AMETEK ODSH AMETEK	COM	US	USD	AAA	1,134,064.79	1,134,064.79	0.04%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	159,217,553.46	159,217,553.46	5.63%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	55,743.99	55,743.99	0.00%
US04621X1081	ASSURANT ODSH ASSURANT	COM	US	USD	AAA	19,940,060.33	19,940,060.33	0.70%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	22,563,345.56	22,563,345.56	0.80%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	25,481,113.30	25,481,113.30	0.90%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	4,167,361.41	4,167,361.41	0.15%
US09062X1037	BIOGEN ODSH BIOGEN	COM	US	USD	AAA	10,696.70	10,696.70	0.00%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	5,722.12	5,722.12	0.00%
US0937121079	BLOOM ENERGY ODSH BLOOM ENERGY	COM	US	USD	AAA	179,687.98	179,687.98	0.01%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	16,769,198.46	16,769,198.46	0.59%
US12504L1098	CBRE GROUP ODSH CBRE GROUP	COM	US	USD	AAA	2,236,203.45	2,236,203.45	0.08%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	5,141,654.34	5,141,654.34	0.18%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	18,216,858.37	18,216,858.37	0.64%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	1,247.51	1,247.51	0.00%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	28,357,466.11	28,357,466.11	1.00%
US30212P3038	EXPEDIA GROUP ODSH EXPEDIA GROUP	COM	US	USD	AAA	1,750,729.24	1,750,729.24	0.06%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	54,231,406.40	54,231,406.40	1.92%
US3208171096	FIRST MERCHANT ODSH FIRST MERCHANT	COM	US	USD	AAA	10,192,916.39	10,192,916.39	0.36%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	6,104,463.18	6,104,463.18	0.22%
US37045V1008	GM ODSH GM	COM	US	USD	AAA	14,476,176.53	14,476,176.53	0.51%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	55,882.42	55,882.42	0.00%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	7,422.02	7,422.02	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	124,577.64	124,577.64	0.00%
US4456581077	JB HUNT TRANS ODSH JB HUNT TRANS	COM	US	USD	AAA	55,769.36	55,769.36	0.00%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	55,871.40	55,871.40	0.00%
US45168D1046	IDEXX LABS ODSH IDEXX LABS	COM	US	USD	AAA	37,847.30	37,847.30	0.00%
US45841N1072	INTERACTIVE BRK ODSH INTERACTIVE BRK	COM	US	USD	AAA	5,141,810.99	5,141,810.99	0.18%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	55,911.28	55,911.28	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	128,114,846.71	128,114,846.71	4.53%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	85,804,668.63	85,804,668.63	3.03%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	122,688,776.78	122,688,776.78	4.33%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	89,624.05	89,624.05	0.00%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	52,867,406.38	52,867,406.38	1.87%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	320,304.54	320,304.54	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	56,059,305.76	56,059,305.76	1.98%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	55,075.51	55,075.51	0.00%
US6153942023	MOOG ODSH MOOG	COM	US	USD	AAA	496,495.09	496,495.09	0.02%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	63,811,142.50	63,811,142.50	2.25%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	26,339,709.86	26,339,709.86	0.93%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	5,141,818.24	5,141,818.24	0.18%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	124,812,987.90	124,812,987.90	4.41%
US67103H1077	OREILLY AUTO ODSH OREILLY AUTO	COM	US	USD	AAA	3,978,506.90	3,978,506.90	0.14%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	84,769.39	84,769.39	0.00%
US68417L1070	ORANGE BANCORP ODSH ORANGE BANCORP	COM	US	USD	AAA	550,545.84	550,545.84	0.02%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	5,141,787.82	5,141,787.82	0.18%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	16,623,198.94	16,623,198.94	0.59%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	12,298,328.97	12,298,328.97	0.43%
US7509401086	RALLIANT ODSH RALLIANT	COM	US	USD	AAA	432,262.31	432,262.31	0.02%
US78648T1007	SAFETY INSUR ODSH SAFETY INSUR	COM	US	USD	AAA	3,740,029.50	3,740,029.50	0.13%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	10,869,697.20	10,869,697.20	0.38%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	2,896,236.67	2,896,236.67	0.10%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	55,934,875.47	55,934,875.47	1.98%
US912797PM34	UST BILL 02/19/26 US TREASURY	GOV	US	USD	AAA	2,336,187.09	2,336,187.09	0.08%
US912797RG48	UST BILL 08/06/26 US TREASURY	GOV	US	USD	AAA	18,460.72	18,460.72	0.00%
US912797SY45	UST BILL 03/10/26 US TREASURY	GOV	US	USD	AAA	5,565,796.55	5,565,796.55	0.20%
US912797SZ10	UST BILL 03/17/26 US TREASURY	GOV	US	USD	AAA	35,987,854.24	35,987,854.24	1.27%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	291,884.01	291,884.01	0.01%
US912810FG86	UST 5.250 02/15/29 US TREASURY	GOV	US	USD	AAA	94,352.57	94,352.57	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	213,816.03	213,816.03	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	367,030.93	367,030.93	0.01%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	6,888.17	6,888.17	0.00%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	1,403,906.75	1,403,906.75	0.05%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	104,969.81	104,969.81	0.00%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	371,412.94	371,412.94	0.01%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	1,836.23	1,836.23	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	13,952,809.17	13,952,809.17	0.49%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	75.25	75.25	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	50.21	50.21	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	108.51	108.51	0.00%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	33,720.77	33,720.77	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	3,644,506.58	3,644,506.58	0.13%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	63.91	63.91	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	3,652.99	3,652.99	0.00%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	183.37	183.37	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	720,243.29	720,243.29	0.03%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	382,836.39	382,836.39	0.01%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	72,099.92	72,099.92	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	198,016.76	198,016.76	0.01%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	898,599.70	898,599.70	0.03%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	1,556,937.07	1,556,937.07	0.06%
US912810UJ50	UST 4.750 02/15/45 US TREASURY	GOV	US	USD	AAA	73,122.88	73,122.88	0.00%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	499.82	499.82	0.00%
US912810UM89	UST 4.750 08/15/55 US TREASURY	GOV	US	USD	AAA	50,380,534.39	50,380,534.39	1.78%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	6,747.84	6,747.84	0.00%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	1,059.23	1,059.23	0.00%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	629,847.82	629,847.82	0.02%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	546,047.74	546,047.74	0.02%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	4,805.27	4,805.27	0.00%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	94.28	94.28	0.00%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	701.12	701.12	0.00%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	AAA	26,730,703.17	26,730,703.17	0.94%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	305.42	305.42	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	47,960.46	47,960.46	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	98.68	98.68	0.00%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	629,551.77	629,551.77	0.02%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	28,747,975.00	28,747,975.00	1.02%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	629,198.57	629,198.57	0.02%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	5,959,419.69	5,959,419.69	0.21%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	1,326.55	1,326.55	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	4,385,382.79	4,385,382.79	0.15%

Collateral data - as at 08/12/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CJA09	UST 4.625 09/30/28 US TREASURY	GOV	US	USD	AAA	639,088.62	639,088.62	0.02%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	41,412,148.91	41,412,148.91	1.46%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	627,910.47	627,910.47	0.02%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	629,967.93	629,967.93	0.02%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	79,551.71	79,551.71	0.00%
US91282CJS17	UST 4.250 12/31/25 US TREASURY	GOV	US	USD	AAA	509.56	509.56	0.00%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	AAA	481,561.18	481,561.18	0.02%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	43,343.66	43,343.66	0.00%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	70,421.47	70,421.47	0.00%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	1,512.60	1,512.60	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	502.01	502.01	0.00%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	8,053,977.21	8,053,977.21	0.28%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	AAA	47,690.08	47,690.08	0.00%
US91282CMV09	UST 3.875 03/31/27 US TREASURY	GOV	US	USD	AAA	949,596.41	949,596.41	0.03%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	33,927.96	33,927.96	0.00%
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	AAA	50,695,420.64	50,695,420.64	1.79%
US91282CNN73	UST 3.875 07/31/30 US TREASURY	GOV	US	USD	AAA	15,221.30	15,221.30	0.00%
US91282CPL99	UST 3.375 11/30/27 US TREASURY	GOV	US	USD	AAA	47,221,944.89	47,221,944.89	1.67%
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	31,607,523.04	31,607,523.04	1.12%
	Unknown Company Description	UNK		GBP		1.00	1.33	0.00%
	Unknown Company Description	UNK		GBP		3,829,243.20	5,109,167.74	0.18%
						Total:	2,830,493,641.78	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	NATIONAL BANK FINANCIAL INC (PARE	559,803,515.32
3	NBC Global Finance Limited (Parent)	259,348,055.57
2	ROYAL BANK OF CANADA LONDON BR	470,755,800.99

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NATIONAL BANK FINANCIAL INC (PARENT)	564,639,219.33
2	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	492,258,585.67
3	RBC DOMINION SECURITIES INC (PARENT)	320,156,932.04
4	NBC Global Finance Limited (Parent)	267,627,290.12
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	150,397,582.57