Monthly Collateral Fee Report

LCH.Clearnet Limited
33 Aldgate High Street
Aldgate
London
EC3N 1EA

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Summary of Monthly Collateral Fee

Account C

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	4,586.30	5,878.51

Account F

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	13,363.23	0.00

Account H

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	550.58	0.00
GBP	64,959.13	124,737.08
USD	2,647.32	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Account O001

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	1,354.40	0.00

Account O003

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	8.04	56.87

Account O004

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	11,676.05	0.00
GBP	31.33	0.00

Account O005

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.07	0.00
GBP	256.04	0.00

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Account O006

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	1,149.00	0.00
GBP	1,110.61	0.00
USD	2.39	0.00

Account O009

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	153.11

Account O064

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	12.27

Account O065

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Account O074

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	71,226.14	0.00
USD	242.23	0.00

Account O106

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.09	150.74

Account O172

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	132.13	980.04

Account O184

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	722.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account O203

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.28	0.00
GBP	0.04	0.00
USD	250.88	0.00

Account O223

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	80.37

Account O229

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	16,756.89	0.00
GBP	52.21	0.00
USD	129.66	0.00

Account O238

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	0.51

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Account O244

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	36,748.08	0.00
GBP	206.46	0.00
USD	239.22	0.00

Account O329

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	18,303.55	0.00
GBP	581.13	0.00
USD	501.82	0.00

Account O350

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.00	0.00

Account O385

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	26.78

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

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Account O642

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.56	0.00
GBP	650.78	15.85

Account O854

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	14,332.11	0.00
GBP	0.00	249.09

Account O952

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	2.49	0.00
GBP	483.06	0.00
USD	9,716.36	0.00

Account P

Currency	Cash Collateral Fee	Non Cash Collateral Fee
USD	14,208.62	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Account S003

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	109.13

Account S004

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.57	0.00
GBP	147.53	0.00
USD	0.22	0.00

Account S012

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	321.84	0.00
GBP	0.00	370.57
USD	48.21	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Account S014

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	1,809.30	0.00
GBP	31.18	0.00
USD	146.68	0.00

Account S015

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	103.07	0.00
USD	21,307.96	0.00

Account S019

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.31	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Account S022

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	372.89	0.00
GBP	200.41	0.00
USD	11,618.06	0.00

Account S023

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	27,460.04	0.00
USD	242.21	0.00

Account S024

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	4.69	0.00
GBP	0.12	0.00

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Account S025

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	123.70	0.00
GBP	2.19	0.00

Account S027

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	5.56

Account S029

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	46.22	0.00
GBP	3.61	0.00

Account S030

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	449.01	0.00
GBP	13.66	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account S031

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	64.97
USD	1.77	0.00

Account S040

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	7.13	0.00
GBP	2.47	99.75
USD	2.67	0.00

Account S044

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	224.37	0.00
GBP	404.68	0.00

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Account S052

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	1.41	0.00
GBP	39.75	0.00
USD	325.42	0.00

Account S055

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	5,676.93	0.00
GBP	374.49	0.00

Account S287

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	12,078.65	0.00
USD	108.28	0.00

Account S374

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	5,066.03

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Account S386

Currency	Cash Collateral Fee	Non Cash Collateral Fee
USD	979.02	0.00

Account S398

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	17,113.16	0.00

Account S400

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	70,294.55	0.00
USD	425.17	0.00

Account S417

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	48,612.98	0.00

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Account S492

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	34.75	0.00
GBP	0.09	0.00

Account S533

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	254.43	0.00
GBP	0.00	455.35
USD	29.26	0.00

Account S543

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	674.60	0.00

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Account S805

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	28,646.53	0.00
GBP	95.39	0.00
USD	582.38	0.00

Account S847

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	139,404.72	0.00
GBP	302.77	0.00
USD	3,028.20	0.00

Account SA45

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	49,879.18	0.00
USD	205.72	0.00

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Account SA53

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	10,160.35	1,146.21
USD	130.36	0.00

Account SAA1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	0.11

Account SAB4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	914.07	0.00
GBP	10.82	0.00

Account SAB6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	901.55	0.00

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Account SAB7

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	469.43	0.00

Account SAF1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	910.05	0.00
GBP	0.14	0.00

Account SAK4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	0.74

Account SAQ2

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	2,893.06	0.00

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Account SAV4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	7,756.94	0.00
GBP	0.00	383.26

Account SB18

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	22,169.39	0.00
GBP	20.07	0.00
USD	507.59	0.00

Account SB24

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	600.53	0.00

Account SBC4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	685.55	0.00
GBP	1.09	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account SBL3

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	4.34	0.00

Account SBM1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	1.28	0.00
GBP	0.44	32.21
USD	0.51	0.00

Account SBM7

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.19	0.00
USD	90.70	0.00

Account SBN8

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	107.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

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Account SBO4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	57,264.86	0.00
GBP	516.54	0.00
USD	2,135.25	0.00

Account SBP0

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	72.63	0.00

Account SBR9

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	3.41	15.72

Account SBS1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	112.25	711.39
USD	57.22	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account SBX1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	624.04

Account SBY8

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.50	11.95

Account SBY9

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	8.63	13.68
USD	0.06	0.00

Account SBZ0

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.29	60.94

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account SBZ6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	8,404.44	0.00

Account SC22

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	2,286.73	0.00
GBP	237.37	3,869.93
USD	1,393.03	0.00

Account SC52

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.00	0.00
USD	13,259.16	0.00

Account SCD0

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	1.85	90.42

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account SCG0

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	245.75	0.00
GBP	1.52	0.00

Account SCG2

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.01	0.00
GBP	208.70	0.00

Account SCG4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	718.37	0.00

Account SCI0

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	7.99	136.90

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Account SCJ6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	146.34	989.72
USD	111.97	0.00

Account SCK2

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.91	3.30

Account SCK3

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	5.54	0.00
GBP	10.04	48.02
USD	2.25	0.00

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Account SCK6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.46	0.00
GBP	0.57	39.72
USD	0.33	0.00

Account SCK9

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	4.16	202.89
USD	56.50	0.00

Account SCL3

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.00	0.00
USD	31.49	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account SCL4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	481.81	0.00
GBP	883.39	7,390.64
USD	699.85	0.00

Account SCN8

Currency	Cash Collateral Fee	Non Cash Collateral Fee
USD	202.99	0.00

Account SCT0

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.62	0.00
USD	0.47	0.00

Account SCW6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	151.69

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

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Account SCY4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.07	0.00

Account SCY8

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	668.94

Account SCZ1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	5.56

Account SDE6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	4,569.16	0.00
USD	45.72	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

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Account SDM4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	6.26	230.91

Account SDP4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	228.49

Account SDQ7

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	388.74

Account SDS4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	32.69	0.00

Account SDX1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	30.51

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Account SDY2

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.43	990.38

Account SDZ6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	522.20

Account SEB7

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.02	0.00
USD	26.90	0.00

Account SEH4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	4.63	0.00
GBP	0.00	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account SEM5

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	150.94	504.08
USD	65.55	0.00

Account SEM7

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	274.71

Account SEN0

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	766.67	0.00
GBP	0.00	0.37

Account SEV3

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	65.86	0.00
GBP	0.14	0.00

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Monthly Collateral Fee Report

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Account SEZ0

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	11.20	0.00
GBP	0.10	0.00

Account SEZ1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	9.13	2.65

Account SFA6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	6.63	0.00
GBP	79.29	501.15
USD	75.63	0.00

Account SFA9

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	6.59	0.00
GBP	0.00	185.96

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Account SFD3

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	62.08	0.00
GBP	1.31	10.42

Account SFD4

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	310.82	0.00

Account SFD5

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	466.28	0.00

Account SFE9

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	437.54

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Account SFG1

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	2.77

Account SFI8

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	154.77

Account SFI9

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	203.60

Account SFM6

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	547.21

Account SG76

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	63.67

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Account SJ14

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	26.22	0.00
GBP	0.00	3,354.94

Account SJ15

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	1,545.25	0.00
GBP	15.17	0.00

Account SJ16

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	621.39	0.00
GBP	5.65	0.00

Account SJ17

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	22.63	0.00
GBP	1.61	0.00

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Account SJ19

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	71.04	0.00
GBP	0.64	0.00

Account SJ21

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	153.49	0.00
GBP	2.64	0.00

Account SJ99

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	618.98

Account SK01

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	1,397.13

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Account SK02

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	1,037.81

Account SK04

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	88.92

Account SK07

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	162.36

Account SK08

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	151.51

Account SL49

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	224.86

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Account SL50

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	484.92

Account SM76

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	308.24

Account SM77

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	392.49

Account SM79

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	44.22

Account SO35

Currency	Cash Collateral Fee	Non Cash Collateral Fee
USD	18,243.22	0.00

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Account SO45

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	908.03

Account SQ05

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	4,844.49

Account SQ54

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	16.50	0.00
GBP	0.00	4,064.08

Account SQ97

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	5,590.96	0.00
GBP	27.71	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Account SQ98

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	4,705.89	0.00

Account SR03

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	15,358.75	0.00
GBP	176.81	0.00

Account SR83

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	282.63	0.00
GBP	0.00	7,970.37
USD	544.92	0.00

Account ST25

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	253.49	0.00
GBP	0.00	31.40

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Account SU79

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	24.77

Account SV96

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	74.15	0.00

Account SW22

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	103.40	0.00
GBP	0.00	4,920.37
USD	55.11	0.00

Account SW41

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	50.00	0.00
GBP	0.00	4,203.42
USD	774.12	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Account SW42

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	31.62	409.64

Account SW43

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	50.55

Account SW44

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.82	22.38

Account SW96

Currency	Cash Collateral Fee	Non Cash Collateral Fee
USD	54,622.57	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Account SX05

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	900.74
USD	47.81	0.00

Account SX38

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	23,609.12	0.00
GBP	47.53	0.00
USD	521.24	0.00

Account SX62

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	6.30	0.00
GBP	10.30	324.04
USD	118.32	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Account SX65

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	0.04	0.00
GBP	2.24	68.05

Account SY81

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	862.20	0.00

Account SZ58

Currency	Cash Collateral Fee	Non Cash Collateral Fee
EUR	31.36	0.00
GBP	2.48	0.00

Account SZ74

Currency	Cash Collateral Fee	Non Cash Collateral Fee
GBP	0.00	37.56
USD	15.92	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	30,000,000.00	0.18000	147.95
02/05/2026	30,000,000.00	0.18000	147.95
03/05/2026	30,000,000.00	0.18000	147.95
04/05/2026	30,000,000.00	0.18000	147.95
05/05/2026	30,000,000.00	0.18000	147.95
06/05/2026	30,000,000.00	0.18000	147.95
07/05/2026	30,000,000.00	0.18000	147.95
08/05/2026	30,000,000.00	0.18000	147.95
09/05/2026	30,000,000.00	0.18000	147.95
10/05/2026	30,000,000.00	0.18000	147.95
11/05/2026	30,000,000.00	0.18000	147.95
12/05/2026	30,000,000.00	0.18000	147.95
13/05/2026	30,000,000.00	0.18000	147.95
14/05/2026	30,000,000.00	0.18000	147.95
15/05/2026	30,000,000.00	0.18000	147.95

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	30,000,000.00	0.18000	147.95
17/05/2026	30,000,000.00	0.18000	147.95
18/05/2026	30,000,000.00	0.18000	147.95
19/05/2026	30,000,000.00	0.18000	147.95
20/05/2026	30,000,000.00	0.18000	147.95
21/05/2026	30,000,000.00	0.18000	147.95
22/05/2026	30,000,000.00	0.18000	147.95
23/05/2026	30,000,000.00	0.18000	147.95
24/05/2026	30,000,000.00	0.18000	147.95
25/05/2026	30,000,000.00	0.18000	147.95
26/05/2026	30,000,000.00	0.18000	147.95
27/05/2026	30,000,000.00	0.18000	147.95
28/05/2026	30,000,000.00	0.18000	147.95
29/05/2026	30,000,000.00	0.18000	147.95
30/05/2026	30,000,000.00	0.18000	147.95
31/05/2026	30,000,000.00	0.18000	147.95
		Total	4,586.30

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	10,519,383.90	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.32
01/05/2026	17,618,564.50	Germany Conventional	EUROCLEAR BANK	0.01500	7.24
01/05/2026	26,397,163.91	Belgium Conventional	EUROCLEAR BANK	0.01500	10.85
01/05/2026	38,686,127.74	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.90
01/05/2026	44,295,239.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.20
01/05/2026	54,739,406.74	France Conventional	EUROCLEAR BANK	0.01500	22.50
01/05/2026	295,400,913.92	USA Conventional	BONY MELLON N/YORK	0.01500	121.40
02/05/2026	10,519,383.90	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.32
02/05/2026	17,618,564.50	Germany Conventional	EUROCLEAR BANK	0.01500	7.24
02/05/2026	26,397,163.91	Belgium Conventional	EUROCLEAR BANK	0.01500	10.85
02/05/2026	38,686,127.74	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.90
02/05/2026	44,295,239.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.20
02/05/2026	54,739,406.74	France Conventional	EUROCLEAR BANK	0.01500	22.50
02/05/2026	295,400,913.92	USA Conventional	BONY MELLON N/YORK	0.01500	121.40

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
03/05/2026	10,519,383.90	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.32
03/05/2026	17,618,564.50	Germany Conventional	EUROCLEAR BANK	0.01500	7.24
03/05/2026	26,397,163.91	Belgium Conventional	EUROCLEAR BANK	0.01500	10.85
03/05/2026	38,686,127.74	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.90
03/05/2026	44,295,239.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.20
03/05/2026	54,739,406.74	France Conventional	EUROCLEAR BANK	0.01500	22.50
03/05/2026	295,400,913.92	USA Conventional	BONY MELLON N/YORK	0.01500	121.40
04/05/2026	10,524,260.76	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.33
04/05/2026	18,249,981.90	Germany Conventional	EUROCLEAR BANK	0.01500	7.50
04/05/2026	26,409,401.81	Belgium Conventional	EUROCLEAR BANK	0.01500	10.85
04/05/2026	39,075,898.28	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	16.06
04/05/2026	44,701,151.42	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.37
04/05/2026	54,764,784.30	France Conventional	EUROCLEAR BANK	0.01500	22.51
04/05/2026	257,141,808.22	USA Conventional	BONY MELLON N/YORK	0.01500	105.67
05/05/2026	10,540,843.90	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.33

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
05/05/2026	18,256,709.72	Germany Conventional	EUROCLEAR BANK	0.01500	7.50
05/05/2026	26,432,344.50	Belgium Conventional	EUROCLEAR BANK	0.01500	10.86
05/05/2026	39,080,566.67	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	16.06
05/05/2026	44,706,491.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.37
05/05/2026	54,788,103.08	France Conventional	EUROCLEAR BANK	0.01500	22.52
05/05/2026	283,382,808.86	USA Conventional	BONY MELLON N/YORK	0.01500	116.46
06/05/2026	10,636,039.79	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.37
06/05/2026	18,253,713.30	Germany Conventional	EUROCLEAR BANK	0.01500	7.50
06/05/2026	26,418,837.00	Belgium Conventional	EUROCLEAR BANK	0.01500	10.86
06/05/2026	38,275,806.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.73
06/05/2026	44,121,945.83	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.13
06/05/2026	54,780,544.30	France Conventional	EUROCLEAR BANK	0.01500	22.51
06/05/2026	284,315,916.16	USA Conventional	BONY MELLON N/YORK	0.01500	116.84
07/05/2026	10,665,039.63	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.38
07/05/2026	18,283,702.00	Germany Conventional	EUROCLEAR BANK	0.01500	7.51

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	26,445,307.47	Belgium Conventional	EUROCLEAR BANK	0.01500	10.87
07/05/2026	38,813,626.03	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.95
07/05/2026	44,999,657.62	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.49
07/05/2026	54,865,396.48	France Conventional	EUROCLEAR BANK	0.01500	22.55
07/05/2026	285,719,491.56	USA Conventional	BONY MELLON N/YORK	0.01500	117.42
08/05/2026	10,596,834.29	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.35
08/05/2026	18,302,003.62	Germany Conventional	EUROCLEAR BANK	0.01500	7.52
08/05/2026	26,474,439.53	Belgium Conventional	EUROCLEAR BANK	0.01500	10.88
08/05/2026	38,553,976.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.84
08/05/2026	44,931,096.98	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.46
08/05/2026	54,923,179.00	France Conventional	EUROCLEAR BANK	0.01500	22.57
08/05/2026	300,709,936.30	USA Conventional	BONY MELLON N/YORK	0.01500	123.58
09/05/2026	10,596,834.29	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.35
09/05/2026	18,302,003.62	Germany Conventional	EUROCLEAR BANK	0.01500	7.52
09/05/2026	26,474,439.53	Belgium Conventional	EUROCLEAR BANK	0.01500	10.88

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	38,553,976.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.84
09/05/2026	44,931,096.98	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.46
09/05/2026	54,923,179.00	France Conventional	EUROCLEAR BANK	0.01500	22.57
09/05/2026	300,709,936.30	USA Conventional	BONY MELLON N/YORK	0.01500	123.58
10/05/2026	10,596,834.29	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.35
10/05/2026	18,302,003.62	Germany Conventional	EUROCLEAR BANK	0.01500	7.52
10/05/2026	26,474,439.53	Belgium Conventional	EUROCLEAR BANK	0.01500	10.88
10/05/2026	38,553,976.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.84
10/05/2026	44,931,096.98	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.46
10/05/2026	54,923,179.00	France Conventional	EUROCLEAR BANK	0.01500	22.57
10/05/2026	300,709,936.30	USA Conventional	BONY MELLON N/YORK	0.01500	123.58
11/05/2026	10,605,175.93	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.36
11/05/2026	18,292,057.75	Germany Conventional	EUROCLEAR BANK	0.01500	7.52
11/05/2026	26,460,995.84	Belgium Conventional	EUROCLEAR BANK	0.01500	10.87
11/05/2026	37,176,160.64	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.28

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	45,419,533.56	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.67
11/05/2026	54,891,990.62	France Conventional	EUROCLEAR BANK	0.01500	22.56
11/05/2026	301,099,581.64	USA Conventional	BONY MELLON N/YORK	0.01500	123.74
12/05/2026	10,591,845.55	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.35
12/05/2026	18,274,191.27	Germany Conventional	EUROCLEAR BANK	0.01500	7.51
12/05/2026	26,440,897.04	Belgium Conventional	EUROCLEAR BANK	0.01500	10.87
12/05/2026	38,494,045.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.82
12/05/2026	44,665,686.44	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.36
12/05/2026	54,840,560.37	France Conventional	EUROCLEAR BANK	0.01500	22.54
12/05/2026	298,081,515.74	USA Conventional	BONY MELLON N/YORK	0.01500	122.50
13/05/2026	10,603,184.56	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.36
13/05/2026	18,346,228.69	Germany Conventional	EUROCLEAR BANK	0.01500	7.54
13/05/2026	26,552,692.11	Belgium Conventional	EUROCLEAR BANK	0.01500	10.91
13/05/2026	37,912,216.13	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.58
13/05/2026	43,942,000.54	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	55,060,981.24	France Conventional	EUROCLEAR BANK	0.01500	22.63
13/05/2026	299,601,538.87	USA Conventional	BONY MELLON N/YORK	0.01500	123.12
14/05/2026	10,610,169.33	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.36
14/05/2026	18,316,554.10	Germany Conventional	EUROCLEAR BANK	0.01500	7.53
14/05/2026	26,507,838.65	Belgium Conventional	EUROCLEAR BANK	0.01500	10.89
14/05/2026	38,240,020.21	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.72
14/05/2026	44,194,404.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.16
14/05/2026	54,977,244.39	France Conventional	EUROCLEAR BANK	0.01500	22.59
14/05/2026	270,215,515.74	USA Conventional	BONY MELLON N/YORK	0.01500	111.05
15/05/2026	10,709,369.22	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.40
15/05/2026	18,432,592.24	Germany Conventional	EUROCLEAR BANK	0.01500	7.58
15/05/2026	26,669,050.25	Belgium Conventional	EUROCLEAR BANK	0.01500	10.96
15/05/2026	38,729,667.42	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.92
15/05/2026	44,890,590.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.45
15/05/2026	55,324,146.86	France Conventional	EUROCLEAR BANK	0.01500	22.74

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
15/05/2026	259,922,285.22	USA Conventional	BONY MELLON N/YORK	0.01500	106.82
16/05/2026	10,709,369.22	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.40
16/05/2026	18,432,592.24	Germany Conventional	EUROCLEAR BANK	0.01500	7.58
16/05/2026	26,669,050.25	Belgium Conventional	EUROCLEAR BANK	0.01500	10.96
16/05/2026	38,729,667.42	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.92
16/05/2026	44,890,590.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.45
16/05/2026	55,324,146.86	France Conventional	EUROCLEAR BANK	0.01500	22.74
16/05/2026	259,922,285.22	USA Conventional	BONY MELLON N/YORK	0.01500	106.82
17/05/2026	10,709,369.22	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.40
17/05/2026	18,432,592.24	Germany Conventional	EUROCLEAR BANK	0.01500	7.58
17/05/2026	26,669,050.25	Belgium Conventional	EUROCLEAR BANK	0.01500	10.96
17/05/2026	38,729,667.42	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.92
17/05/2026	44,890,590.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.45
17/05/2026	55,324,146.86	France Conventional	EUROCLEAR BANK	0.01500	22.74
17/05/2026	259,922,285.22	USA Conventional	BONY MELLON N/YORK	0.01500	106.82

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
18/05/2026	10,556,473.62	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.34
18/05/2026	18,454,843.54	Germany Conventional	EUROCLEAR BANK	0.01500	7.58
18/05/2026	26,710,328.99	Belgium Conventional	EUROCLEAR BANK	0.01500	10.98
18/05/2026	37,377,280.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.36
18/05/2026	43,445,659.72	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	17.85
18/05/2026	55,394,590.77	France Conventional	EUROCLEAR BANK	0.01500	22.76
18/05/2026	261,953,975.17	USA Conventional	BONY MELLON N/YORK	0.01500	107.65
19/05/2026	10,543,367.29	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.33
19/05/2026	18,359,995.52	Germany Conventional	EUROCLEAR BANK	0.01500	7.55
19/05/2026	26,567,611.92	Belgium Conventional	EUROCLEAR BANK	0.01500	10.92
19/05/2026	38,058,456.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.64
19/05/2026	44,100,248.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.12
19/05/2026	55,105,941.30	France Conventional	EUROCLEAR BANK	0.01500	22.65
19/05/2026	253,806,928.66	USA Conventional	BONY MELLON N/YORK	0.01500	104.30
20/05/2026	10,434,610.18	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.29

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	18,322,621.56	Germany Conventional	EUROCLEAR BANK	0.01500	7.53
20/05/2026	26,517,284.03	Belgium Conventional	EUROCLEAR BANK	0.01500	10.90
20/05/2026	37,790,914.47	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.53
20/05/2026	43,810,016.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.00
20/05/2026	54,999,365.21	France Conventional	EUROCLEAR BANK	0.01500	22.60
20/05/2026	245,221,274.49	USA Conventional	BONY MELLON N/YORK	0.01500	100.78
21/05/2026	10,561,361.20	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.34
21/05/2026	18,313,385.85	Germany Conventional	EUROCLEAR BANK	0.01500	7.53
21/05/2026	26,491,583.00	Belgium Conventional	EUROCLEAR BANK	0.01500	10.89
21/05/2026	38,626,515.64	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.87
21/05/2026	44,852,389.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.43
21/05/2026	54,964,857.19	France Conventional	EUROCLEAR BANK	0.01500	22.59
21/05/2026	245,220,219.34	USA Conventional	BONY MELLON N/YORK	0.01500	100.78
22/05/2026	10,586,806.83	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.35
22/05/2026	18,305,041.44	Germany Conventional	EUROCLEAR BANK	0.01500	7.52

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
22/05/2026	26,483,848.90	Belgium Conventional	EUROCLEAR BANK	0.01500	10.88
22/05/2026	38,639,944.40	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.88
22/05/2026	44,980,485.35	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.49
22/05/2026	54,943,633.76	France Conventional	EUROCLEAR BANK	0.01500	22.58
22/05/2026	245,000,524.19	USA Conventional	BONY MELLON N/YORK	0.01500	100.69
23/05/2026	10,586,806.83	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.35
23/05/2026	18,305,041.44	Germany Conventional	EUROCLEAR BANK	0.01500	7.52
23/05/2026	26,483,848.90	Belgium Conventional	EUROCLEAR BANK	0.01500	10.88
23/05/2026	38,639,944.40	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.88
23/05/2026	44,980,485.35	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.49
23/05/2026	54,943,633.76	France Conventional	EUROCLEAR BANK	0.01500	22.58
23/05/2026	245,000,524.19	USA Conventional	BONY MELLON N/YORK	0.01500	100.69
24/05/2026	10,586,806.83	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.35
24/05/2026	18,305,041.44	Germany Conventional	EUROCLEAR BANK	0.01500	7.52
24/05/2026	26,483,848.90	Belgium Conventional	EUROCLEAR BANK	0.01500	10.88

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
24/05/2026	38,639,944.40	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.88
24/05/2026	44,980,485.35	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.49
24/05/2026	54,943,633.76	France Conventional	EUROCLEAR BANK	0.01500	22.58
24/05/2026	245,000,524.19	USA Conventional	BONY MELLON N/YORK	0.01500	100.69
25/05/2026	10,649,534.05	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.38
25/05/2026	18,279,793.54	Germany Conventional	EUROCLEAR BANK	0.01500	7.51
25/05/2026	26,442,821.70	Belgium Conventional	EUROCLEAR BANK	0.01500	10.87
25/05/2026	39,127,080.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	16.08
25/05/2026	45,606,758.37	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.74
25/05/2026	54,864,157.18	France Conventional	EUROCLEAR BANK	0.01500	22.55
25/05/2026	218,798,384.27	USA Conventional	BONY MELLON N/YORK	0.01500	89.92
26/05/2026	10,721,162.24	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.41
26/05/2026	18,259,369.76	Germany Conventional	EUROCLEAR BANK	0.01500	7.50
26/05/2026	26,398,460.13	Belgium Conventional	EUROCLEAR BANK	0.01500	10.85
26/05/2026	39,119,812.66	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	16.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	45,598,286.96	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.74
26/05/2026	54,798,634.42	France Conventional	EUROCLEAR BANK	0.01500	22.52
26/05/2026	247,933,129.89	USA Conventional	BONY MELLON N/YORK	0.01500	101.89
27/05/2026	10,728,076.49	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.41
27/05/2026	18,320,065.76	Germany Conventional	EUROCLEAR BANK	0.01500	7.53
27/05/2026	26,497,290.45	Belgium Conventional	EUROCLEAR BANK	0.01500	10.89
27/05/2026	38,890,242.71	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.98
27/05/2026	45,643,620.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.76
27/05/2026	54,983,954.38	France Conventional	EUROCLEAR BANK	0.01500	22.60
27/05/2026	249,445,340.79	USA Conventional	BONY MELLON N/YORK	0.01500	102.51
28/05/2026	10,706,153.08	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.40
28/05/2026	18,340,613.98	Germany Conventional	EUROCLEAR BANK	0.01500	7.54
28/05/2026	26,526,459.29	Belgium Conventional	EUROCLEAR BANK	0.01500	10.90
28/05/2026	38,770,825.96	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	15.93
28/05/2026	45,668,926.61	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	55,046,769.30	France Conventional	EUROCLEAR BANK	0.01500	22.62
28/05/2026	250,945,429.98	USA Conventional	BONY MELLON N/YORK	0.01500	103.13
29/05/2026	10,781,963.93	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.43
29/05/2026	18,359,848.24	Germany Conventional	EUROCLEAR BANK	0.01500	7.55
29/05/2026	26,552,299.10	Belgium Conventional	EUROCLEAR BANK	0.01500	10.91
29/05/2026	39,153,604.24	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	16.09
29/05/2026	45,998,129.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.90
29/05/2026	55,107,246.31	France Conventional	EUROCLEAR BANK	0.01500	22.65
29/05/2026	246,826,561.02	USA Conventional	BONY MELLON N/YORK	0.01500	101.44
30/05/2026	10,781,963.93	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.43
30/05/2026	18,359,848.24	Germany Conventional	EUROCLEAR BANK	0.01500	7.55
30/05/2026	26,552,299.10	Belgium Conventional	EUROCLEAR BANK	0.01500	10.91
30/05/2026	39,153,604.24	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	16.09
30/05/2026	45,998,129.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.90
30/05/2026	55,107,246.31	France Conventional	EUROCLEAR BANK	0.01500	22.65

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Member BNP BNP PARIBAS

Account C

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
30/05/2026	246,826,561.02	USA Conventional	BONY MELLON N/YORK	0.01500	101.44
31/05/2026	10,781,963.93	Germany Inflation Linked	EUROCLEAR BANK	0.01500	4.43
31/05/2026	18,359,848.24	Germany Conventional	EUROCLEAR BANK	0.01500	7.55
31/05/2026	26,552,299.10	Belgium Conventional	EUROCLEAR BANK	0.01500	10.91
31/05/2026	39,153,604.24	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	16.09
31/05/2026	45,998,129.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	18.90
31/05/2026	55,107,246.31	France Conventional	EUROCLEAR BANK	0.01500	22.65
31/05/2026	246,826,561.02	USA Conventional	BONY MELLON N/YORK	0.01500	101.44
				Total	5,878.51

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Member BNP BNP PARIBAS

Account F

Currency GBP

Fee Type CSH COL FEE

Market SDF

Date	Position	Rate	Fee Amount
01/05/2026	140,958,191.45	0.10000	386.19
02/05/2026	140,958,191.45	0.10000	386.19
03/05/2026	140,958,191.45	0.10000	386.19
04/05/2026	140,958,191.45	0.10000	386.19
05/05/2026	140,958,191.45	0.10000	386.19
06/05/2026	160,491,853.60	0.10000	439.70
07/05/2026	160,491,853.60	0.10000	439.70
08/05/2026	160,491,853.60	0.10000	439.70
09/05/2026	160,491,853.60	0.10000	439.70
10/05/2026	160,491,853.60	0.10000	439.70
11/05/2026	160,491,853.60	0.10000	439.70
12/05/2026	160,491,853.60	0.10000	439.70
13/05/2026	160,491,853.60	0.10000	439.70
14/05/2026	160,491,853.60	0.10000	439.70
15/05/2026	160,491,853.60	0.10000	439.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account F

Currency GBP

Fee Type CSH COL FEE

Market SDF

Date	Position	Rate	Fee Amount
16/05/2026	160,491,853.60	0.10000	439.70
17/05/2026	160,491,853.60	0.10000	439.70
18/05/2026	160,491,853.60	0.10000	439.70
19/05/2026	160,491,853.60	0.10000	439.70
20/05/2026	160,491,853.60	0.10000	439.70
21/05/2026	160,491,853.60	0.10000	439.70
22/05/2026	160,491,853.60	0.10000	439.70
23/05/2026	160,491,853.60	0.10000	439.70
24/05/2026	160,491,853.60	0.10000	439.70
25/05/2026	160,491,853.60	0.10000	439.70
26/05/2026	160,491,853.60	0.10000	439.70
27/05/2026	160,491,853.60	0.10000	439.70
28/05/2026	160,491,853.60	0.10000	439.70
29/05/2026	160,491,853.60	0.10000	439.70
30/05/2026	160,491,853.60	0.10000	439.70
31/05/2026	160,491,853.60	0.10000	439.70
		Total	13,363.23

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account H

Currency EUR

Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
25/05/2026	52,160,111.57	0.38000	550.58
		Total	550.58

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account H

Currency GBP

Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
01/05/2026	606,973,046.43	0.28000	4,656.23
02/05/2026	606,973,046.43	0.28000	4,656.23
03/05/2026	606,973,046.43	0.28000	4,656.23
04/05/2026	606,973,046.43	0.28000	4,656.23
05/05/2026	383,978,126.84	0.28000	2,945.59
06/05/2026	390,983,300.31	0.28000	2,999.32
07/05/2026	357,104,896.32	0.28000	2,739.43
08/05/2026	338,414,049.29	0.28000	2,596.05
09/05/2026	338,414,049.29	0.28000	2,596.05
10/05/2026	338,414,049.29	0.28000	2,596.05
11/05/2026	318,144,906.84	0.28000	2,440.56
12/05/2026	322,362,915.12	0.28000	2,472.92
13/05/2026	309,632,458.53	0.28000	2,375.26
14/05/2026	245,586,034.34	0.28000	1,883.95
15/05/2026	232,331,114.35	0.28000	1,782.27

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

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Member BNP BNP PARIBAS

Account H

Currency GBP

Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
16/05/2026	232,331,114.35	0.28000	1,782.27
17/05/2026	232,331,114.35	0.28000	1,782.27
18/05/2026	158,001,782.24	0.28000	1,212.07
19/05/2026	138,082,984.23	0.28000	1,059.27
20/05/2026	130,000,000.00	0.28000	997.26
21/05/2026	142,356,065.10	0.28000	1,092.05
22/05/2026	157,521,066.39	0.28000	1,208.38
23/05/2026	157,521,066.39	0.28000	1,208.38
24/05/2026	157,521,066.39	0.28000	1,208.38
25/05/2026	157,521,066.39	0.28000	1,208.38
26/05/2026	151,440,732.07	0.28000	1,161.74
27/05/2026	130,000,000.00	0.28000	997.26
28/05/2026	130,000,000.00	0.28000	997.26
29/05/2026	130,000,000.00	0.28000	997.26
30/05/2026	130,000,000.00	0.28000	997.26
31/05/2026	130,000,000.00	0.28000	997.26
		Total	64,959.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	805,231.43	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	2.54
01/05/2026	1,320,488.68	Singapore Conventional	EUROCLEAR BANK	0.09500	3.44
01/05/2026	2,743,340.04	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	8.64
01/05/2026	5,334,022.65	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	13.88
01/05/2026	6,199,953.05	Triparty AGCY Network Rail Service - Inflation Linked	EUROCLEAR BANK	0.11500	19.53
01/05/2026	17,863,457.44	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	46.49
01/05/2026	22,012,238.40	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	69.35
01/05/2026	31,517,599.16	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	99.30
01/05/2026	35,191,648.92	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	91.59
01/05/2026	88,781,845.85	Triparty SNAT ESM	EUROCLEAR BANK	0.11500	279.72
01/05/2026	95,016,305.02	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	299.37
01/05/2026	119,176,469.51	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	310.19
01/05/2026	133,903,514.66	Triparty France Conventional	EUROCLEAR BANK	0.09500	348.52
01/05/2026	139,050,805.66	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	438.11
01/05/2026	195,750,367.85	Triparty UK Conventional	EUROCLEAR BANK	0.09500	509.49

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Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	572,092,711.69	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	1,489.01
02/05/2026	805,231.43	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	2.54
02/05/2026	1,320,488.68	Singapore Conventional	EUROCLEAR BANK	0.09500	3.44
02/05/2026	2,743,340.04	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	8.64
02/05/2026	5,334,022.65	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	13.88
02/05/2026	6,199,953.05	Triparty AGCY Network Rail Service - Inflation Linked	EUROCLEAR BANK	0.11500	19.53
02/05/2026	17,863,457.44	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	46.49
02/05/2026	22,012,238.40	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	69.35
02/05/2026	31,517,599.16	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	99.30
02/05/2026	35,191,648.92	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	91.59
02/05/2026	88,781,845.85	Triparty SNAT ESM	EUROCLEAR BANK	0.11500	279.72
02/05/2026	95,016,305.02	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	299.37
02/05/2026	119,176,469.51	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	310.19
02/05/2026	133,903,514.66	Triparty France Conventional	EUROCLEAR BANK	0.09500	348.52
02/05/2026	139,050,805.66	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	438.11
02/05/2026	195,750,367.85	Triparty UK Conventional	EUROCLEAR BANK	0.09500	509.49

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Currency GBP

Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
02/05/2026	572,092,711.69	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	1,489.01
03/05/2026	805,231.43	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	2.54
03/05/2026	1,320,488.68	Singapore Conventional	EUROCLEAR BANK	0.09500	3.44
03/05/2026	2,743,340.04	Triparty AGCY RENTENBANK	EUROCLEAR BANK	0.11500	8.64
03/05/2026	5,334,022.65	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	13.88
03/05/2026	6,199,953.05	Triparty AGCY Network Rail Service - Inflation Linked	EUROCLEAR BANK	0.11500	19.53
03/05/2026	17,863,457.44	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	46.49
03/05/2026	22,012,238.40	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	69.35
03/05/2026	31,517,599.16	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	99.30
03/05/2026	35,191,648.92	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	91.59
03/05/2026	88,781,845.85	Triparty SNAT ESM	EUROCLEAR BANK	0.11500	279.72
03/05/2026	95,016,305.02	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	299.37
03/05/2026	119,176,469.51	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	310.19
03/05/2026	133,903,514.66	Triparty France Conventional	EUROCLEAR BANK	0.09500	348.52
03/05/2026	139,050,805.66	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	438.11
03/05/2026	195,750,367.85	Triparty UK Conventional	EUROCLEAR BANK	0.09500	509.49

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Currency GBP

Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
03/05/2026	572,092,711.69	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	1,489.01
04/05/2026	801,528.46	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	2.09
04/05/2026	849,892.75	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.21
04/05/2026	1,151,175,328.01	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	2,996.21
05/05/2026	461,894.61	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	1.20
05/05/2026	750,715.09	Triparty SNAT ESM	EUROCLEAR BANK	0.11500	2.37
05/05/2026	774,616.38	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	2.44
05/05/2026	860,462.52	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	2.24
05/05/2026	34,662,970.88	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	90.22
05/05/2026	1,431,119,340.53	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,724.83
06/05/2026	782,380.50	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	2.47
06/05/2026	5,188,432.07	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	13.50
06/05/2026	9,722,405.15	Triparty France Conventional	EUROCLEAR BANK	0.09500	25.30
06/05/2026	13,309,522.57	Triparty Nederlands Conventional	EUROCLEAR BANK	0.09500	34.64
06/05/2026	14,297,892.22	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	37.21
06/05/2026	18,086,847.21	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	56.99

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Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	36,182,791.18	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	94.17
06/05/2026	1,370,209,729.10	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,566.30
07/05/2026	813,570.70	Triparty France Conventional	EUROCLEAR BANK	0.09500	2.12
07/05/2026	8,403,781.51	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	26.48
07/05/2026	36,691,776.24	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	95.50
07/05/2026	1,423,230,871.55	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,704.30
08/05/2026	765,415.38	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	1.99
08/05/2026	1,469,734,584.62	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,825.34
09/05/2026	765,415.38	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	1.99
09/05/2026	1,469,734,584.62	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,825.34
10/05/2026	765,415.38	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	1.99
10/05/2026	1,469,734,584.62	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,825.34
11/05/2026	2,214,375.28	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	6.98
11/05/2026	2,334,953.38	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	7.36
11/05/2026	18,439,817.95	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	47.99
11/05/2026	20,552,534.78	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	53.49

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11/05/2026	28,892,172.90	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	91.03
11/05/2026	39,627,803.88	Triparty France Conventional	EUROCLEAR BANK	0.09500	103.14
11/05/2026	48,219,466.04	Triparty Canada Conventional	EUROCLEAR BANK	0.09500	125.50
11/05/2026	1,439,043,875.79	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,745.46
12/05/2026	825,184.85	Triparty Nederlands Conventional	EUROCLEAR BANK	0.09500	2.15
12/05/2026	905,905.96	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	2.85
12/05/2026	11,603,505.47	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	30.20
12/05/2026	15,980,736.12	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	41.59
12/05/2026	28,766,071.09	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	90.63
12/05/2026	41,940,526.28	Triparty France Conventional	EUROCLEAR BANK	0.09500	109.16
12/05/2026	102,012,759.29	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	321.41
12/05/2026	1,395,995,310.96	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,633.41
13/05/2026	760,625.88	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	1.98
13/05/2026	821,221.51	Triparty Canada Conventional	EUROCLEAR BANK	0.09500	2.14
13/05/2026	1,047,329.67	Triparty UK Inflation Linked	EUROCLEAR BANK	0.09500	2.73
13/05/2026	1,086,420.95	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	2.83

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Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	1,686,823.32	Triparty Finland Conventional	EUROCLEAR BANK	0.09500	4.39
13/05/2026	6,053,041.79	Triparty France Conventional	EUROCLEAR BANK	0.09500	15.75
13/05/2026	6,135,313.01	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	15.97
13/05/2026	149,797,269.74	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	389.88
13/05/2026	1,437,301,954.13	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,740.92
14/05/2026	1,342,018.48	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	3.49
14/05/2026	2,098,938.57	Singapore Conventional	EUROCLEAR BANK	0.09500	5.46
14/05/2026	6,611,357.48	Triparty SNAT IBRD	EUROCLEAR BANK	0.11500	20.83
14/05/2026	284,540,691.25	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	740.59
14/05/2026	1,307,321,994.22	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,402.62
15/05/2026	802,930.08	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.09
15/05/2026	878,934.93	Triparty France Conventional	EUROCLEAR BANK	0.09500	2.29
15/05/2026	470,108,921.79	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	1,223.57
15/05/2026	1,139,559,213.20	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	2,965.98
16/05/2026	802,930.08	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.09
16/05/2026	878,934.93	Triparty France Conventional	EUROCLEAR BANK	0.09500	2.29

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Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	470,108,921.79	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	1,223.57
16/05/2026	1,139,559,213.20	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	2,965.98
17/05/2026	802,930.08	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.09
17/05/2026	878,934.93	Triparty France Conventional	EUROCLEAR BANK	0.09500	2.29
17/05/2026	470,108,921.79	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	1,223.57
17/05/2026	1,139,559,213.20	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	2,965.98
18/05/2026	858,587.38	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	2.71
18/05/2026	12,157,108.59	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	38.30
18/05/2026	440,136,338.88	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	1,145.56
18/05/2026	1,160,602,965.15	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,020.75
19/05/2026	16,687,188.83	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	43.43
19/05/2026	20,725,997.77	Triparty Canada Inflation Linked	EUROCLEAR BANK	0.09500	53.94
19/05/2026	42,787,071.86	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	111.36
19/05/2026	63,770,197.22	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	200.92
19/05/2026	82,777,526.65	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	215.45
19/05/2026	109,554,552.02	Triparty France Conventional	EUROCLEAR BANK	0.09500	285.14

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
19/05/2026	142,638,383.97	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	371.25
19/05/2026	1,126,119,081.68	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	2,930.99
20/05/2026	85,248,374.97	Triparty Canada Conventional	EUROCLEAR BANK	0.09500	221.88
20/05/2026	1,499,309,220.18	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,902.31
21/05/2026	29,820,208.01	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	77.61
21/05/2026	1,570,429,791.99	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	4,087.42
22/05/2026	822,654.25	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.14
22/05/2026	1,551,836.30	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	4.04
22/05/2026	2,128,701.85	Triparty SNAT ESM	EUROCLEAR BANK	0.11500	6.71
22/05/2026	7,036,786.30	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	22.17
22/05/2026	7,909,703.51	Triparty Canada Inflation Linked	EUROCLEAR BANK	0.09500	20.59
22/05/2026	47,822,079.35	Triparty France Conventional	EUROCLEAR BANK	0.09500	124.47
22/05/2026	51,676,020.11	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	134.50
22/05/2026	1,480,562,218.33	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,853.52
23/05/2026	822,654.25	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.14

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	1,551,836.30	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	4.04
23/05/2026	2,128,701.85	Triparty SNAT ESM	EUROCLEAR BANK	0.11500	6.71
23/05/2026	7,036,786.30	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	22.17
23/05/2026	7,909,703.51	Triparty Canada Inflation Linked	EUROCLEAR BANK	0.09500	20.59
23/05/2026	47,822,079.35	Triparty France Conventional	EUROCLEAR BANK	0.09500	124.47
23/05/2026	51,676,020.11	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	134.50
23/05/2026	1,480,562,218.33	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,853.52
24/05/2026	822,654.25	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.14
24/05/2026	1,551,836.30	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	4.04
24/05/2026	2,128,701.85	Triparty SNAT ESM	EUROCLEAR BANK	0.11500	6.71
24/05/2026	7,036,786.30	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	22.17
24/05/2026	7,909,703.51	Triparty Canada Inflation Linked	EUROCLEAR BANK	0.09500	20.59
24/05/2026	47,822,079.35	Triparty France Conventional	EUROCLEAR BANK	0.09500	124.47
24/05/2026	51,676,020.11	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	134.50
24/05/2026	1,480,562,218.33	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,853.52

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	2,007,905.18	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	5.23
25/05/2026	11,698,011.08	Triparty Canada Inflation Linked	EUROCLEAR BANK	0.09500	30.45
25/05/2026	83,348,992.04	Triparty France Conventional	EUROCLEAR BANK	0.09500	216.94
25/05/2026	1,339,446,994.11	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,486.23
26/05/2026	775,186.57	Triparty SNAT EFSF	EUROCLEAR BANK	0.11500	2.44
26/05/2026	806,044.89	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.10
26/05/2026	1,968,051.75	Triparty SNAT ESM	EUROCLEAR BANK	0.11500	6.20
26/05/2026	2,334,528.63	Triparty Australia Conventional	EUROCLEAR BANK	0.09500	6.08
26/05/2026	3,146,193.34	Triparty SNAT IBRD	EUROCLEAR BANK	0.11500	9.91
26/05/2026	3,322,792.37	Triparty AGCY Network Rail Service - Inflation Linked	EUROCLEAR BANK	0.11500	10.47
26/05/2026	5,794,121.26	Triparty SNAT EIB	EUROCLEAR BANK	0.11500	18.26
26/05/2026	15,076,475.70	Triparty UK Conventional	EUROCLEAR BANK	0.09500	39.24
26/05/2026	15,228,533.00	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	39.64
26/05/2026	15,547,230.22	Triparty SNAT EBRD	EUROCLEAR BANK	0.11500	48.98
26/05/2026	17,086,749.71	Triparty AGCY KFW	EUROCLEAR BANK	0.11500	53.83

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Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	17,106,741.65	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	44.52
26/05/2026	55,000,974.90	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	143.15
26/05/2026	150,495,081.50	Triparty France Conventional	EUROCLEAR BANK	0.09500	391.70
26/05/2026	1,290,456,294.51	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,358.72
27/05/2026	4,567,208.28	Triparty France Conventional	EUROCLEAR BANK	0.09500	11.89
27/05/2026	7,638,919.61	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	19.88
27/05/2026	18,131,516.63	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	47.19
27/05/2026	57,803,458.93	Triparty France Conventional	EUROCLEAR BANK	0.09500	150.45
27/05/2026	66,092,134.11	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	172.02
27/05/2026	1,403,100,307.00	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,651.90
28/05/2026	3,087,886.34	Singapore Conventional	EUROCLEAR BANK	0.09500	8.04
28/05/2026	6,557,958.46	Triparty France Inflation Linked	EUROCLEAR BANK	0.09500	17.07
28/05/2026	7,519,882.40	Triparty Spain Conventional	EUROCLEAR BANK	0.09500	19.57
28/05/2026	8,537,453.62	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	22.22
28/05/2026	8,677,632.14	Triparty Austria Conventional	EUROCLEAR BANK	0.09500	22.59
28/05/2026	46,859,701.08	Triparty France Conventional	EUROCLEAR BANK	0.09500	121.96

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Account H

Currency GBP

Fee Type NON CSH COL FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	1,504,071,920.47	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,914.71
29/05/2026	846,221.41	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.20
29/05/2026	8,719,451.10	Triparty Finland Conventional	EUROCLEAR BANK	0.09500	22.69
29/05/2026	109,646,469.58	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	285.38
29/05/2026	1,421,993,221.94	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,701.08
30/05/2026	846,221.41	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.20
30/05/2026	8,719,451.10	Triparty Finland Conventional	EUROCLEAR BANK	0.09500	22.69
30/05/2026	109,646,469.58	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	285.38
30/05/2026	1,421,993,221.94	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,701.08
31/05/2026	846,221.41	Triparty Germany Conventional	EUROCLEAR BANK	0.09500	2.20
31/05/2026	8,719,451.10	Triparty Finland Conventional	EUROCLEAR BANK	0.09500	22.69
31/05/2026	109,646,469.58	Triparty Belgium Conventional	EUROCLEAR BANK	0.09500	285.38
31/05/2026	1,421,993,221.94	Triparty Japan Conventional	EUROCLEAR BANK	0.09500	3,701.08
				Total	124,737.08

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Account H

Currency USD

Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
21/05/2026	72,929,518.11	0.33000	668.52
22/05/2026	53,967,349.57	0.33000	494.70
23/05/2026	53,967,349.57	0.33000	494.70
24/05/2026	53,967,349.57	0.33000	494.70
25/05/2026	53,967,349.57	0.33000	494.70
		Total	2,647.32

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Account O001

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	4,303,997.79	0.36000	43.04
02/05/2026	4,303,997.79	0.36000	43.04
03/05/2026	4,303,997.79	0.36000	43.04
04/05/2026	4,272,614.31	0.36000	42.73
05/05/2026	4,272,614.31	0.36000	42.73
06/05/2026	4,257,818.64	0.36000	42.58
07/05/2026	4,240,096.63	0.36000	42.40
08/05/2026	4,240,096.63	0.36000	42.40
09/05/2026	4,240,096.63	0.36000	42.40
10/05/2026	4,240,096.63	0.36000	42.40
11/05/2026	4,240,096.63	0.36000	42.40
12/05/2026	4,216,918.75	0.36000	42.17
13/05/2026	4,191,410.48	0.36000	41.91
14/05/2026	4,122,319.81	0.36000	41.22
15/05/2026	4,122,319.81	0.36000	41.22

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Account O001

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	4,122,319.81	0.36000	41.22
17/05/2026	4,122,319.81	0.36000	41.22
18/05/2026	4,096,035.60	0.36000	40.96
19/05/2026	4,078,412.18	0.36000	40.78
20/05/2026	4,005,498.97	0.36000	40.05
21/05/2026	4,011,643.04	0.36000	40.12
22/05/2026	4,449,188.28	0.36000	44.49
23/05/2026	4,449,188.28	0.36000	44.49
24/05/2026	4,449,188.28	0.36000	44.49
25/05/2026	4,889,450.91	0.36000	48.89
26/05/2026	4,889,450.91	0.36000	48.89
27/05/2026	4,882,041.65	0.36000	48.82
28/05/2026	4,863,669.12	0.36000	48.64
29/05/2026	4,854,208.05	0.36000	48.54
30/05/2026	4,854,208.05	0.36000	48.54
31/05/2026	4,854,208.05	0.36000	48.54
		Total	1,354.40

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Member BNP BNP PARIBAS

Account O003

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	334,367.57	0.18000	1.65
02/05/2026	334,367.57	0.18000	1.65
03/05/2026	334,367.57	0.18000	1.65
04/05/2026	334,367.57	0.18000	1.65
06/05/2026	6,893.97	0.18000	0.03
11/05/2026	57,928.47	0.18000	0.29
12/05/2026	14,272.60	0.18000	0.07
14/05/2026	7,342.89	0.18000	0.04
18/05/2026	53,937.72	0.18000	0.27
22/05/2026	32,826.77	0.18000	0.16
23/05/2026	32,826.77	0.18000	0.16
24/05/2026	32,826.77	0.18000	0.16
25/05/2026	32,826.77	0.18000	0.16
28/05/2026	20,236.23	0.18000	0.10
		Total	8.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O003

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	658,437.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.27
01/05/2026	3,778,661.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.55
02/05/2026	658,437.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.27
02/05/2026	3,778,661.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.55
03/05/2026	658,437.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.27
03/05/2026	3,778,661.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.55
04/05/2026	331,195.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.14
04/05/2026	3,806,006.12	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
05/05/2026	665,370.99	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.27
05/05/2026	3,806,460.82	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
06/05/2026	649,662.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.27
06/05/2026	3,755,050.49	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.54

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O003

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	638,991.83	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.26
07/05/2026	3,819,603.15	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.57
08/05/2026	635,315.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.26
08/05/2026	3,814,359.35	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.57
09/05/2026	635,315.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.26
09/05/2026	3,814,359.35	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.57
10/05/2026	635,315.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.26
10/05/2026	3,814,359.35	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.57
11/05/2026	679,652.04	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.28
11/05/2026	3,847,829.56	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.58
12/05/2026	730,883.22	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
12/05/2026	3,795,671.80	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
13/05/2026	710,536.09	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O003

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	3,743,479.26	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.54
14/05/2026	750,734.19	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
14/05/2026	3,759,866.17	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.55
15/05/2026	714,060.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29
15/05/2026	3,807,474.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
16/05/2026	714,060.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29
16/05/2026	3,807,474.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
17/05/2026	714,060.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29
17/05/2026	3,807,474.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
18/05/2026	718,864.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
18/05/2026	3,702,792.94	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.52
19/05/2026	718,836.22	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
19/05/2026	3,749,124.40	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.54

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O003

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	741,316.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
20/05/2026	3,732,471.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.53
21/05/2026	718,629.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
21/05/2026	3,804,720.52	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
22/05/2026	749,769.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
22/05/2026	3,728,288.97	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.53
23/05/2026	749,769.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
23/05/2026	3,728,288.97	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.53
24/05/2026	749,769.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
24/05/2026	3,728,288.97	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.53
25/05/2026	644,376.45	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.26
25/05/2026	3,771,054.07	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.55
26/05/2026	689,249.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.28

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O003

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	3,770,353.60	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.55
27/05/2026	703,221.78	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29
27/05/2026	3,775,552.72	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.55
28/05/2026	694,689.00	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29
28/05/2026	3,776,867.79	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.55
29/05/2026	707,735.17	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29
29/05/2026	3,799,959.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
30/05/2026	707,735.17	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29
30/05/2026	3,799,959.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
31/05/2026	707,735.17	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.29
31/05/2026	3,799,959.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
				Total	56.87

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O004

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	37,921,006.00	0.36000	379.21
02/05/2026	37,921,006.00	0.36000	379.21
03/05/2026	37,921,006.00	0.36000	379.21
04/05/2026	37,921,006.00	0.36000	379.21
05/05/2026	37,686,006.00	0.36000	376.86
06/05/2026	37,686,006.00	0.36000	376.86
07/05/2026	37,686,006.00	0.36000	376.86
08/05/2026	37,911,006.00	0.36000	379.11
09/05/2026	37,911,006.00	0.36000	379.11
10/05/2026	37,911,006.00	0.36000	379.11
11/05/2026	37,911,006.00	0.36000	379.11
12/05/2026	37,556,006.00	0.36000	375.56
13/05/2026	37,223,006.00	0.36000	372.23
14/05/2026	37,223,006.00	0.36000	372.23
15/05/2026	37,223,006.00	0.36000	372.23

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O004

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	37,223,006.00	0.36000	372.23
17/05/2026	37,223,006.00	0.36000	372.23
18/05/2026	37,046,006.00	0.36000	370.46
19/05/2026	37,046,006.00	0.36000	370.46
20/05/2026	37,046,006.00	0.36000	370.46
21/05/2026	37,046,006.00	0.36000	370.46
22/05/2026	37,355,006.00	0.36000	373.55
23/05/2026	37,355,006.00	0.36000	373.55
24/05/2026	37,355,006.00	0.36000	373.55
25/05/2026	37,355,006.00	0.36000	373.55
26/05/2026	37,664,006.00	0.36000	376.64
27/05/2026	38,300,006.00	0.36000	383.00
28/05/2026	38,495,006.00	0.36000	384.95
29/05/2026	38,495,006.00	0.36000	384.95
30/05/2026	38,495,006.00	0.36000	384.95
31/05/2026	38,495,006.00	0.36000	384.95
		Total	11,676.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O004

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
15/05/2026	2,117,930.15	0.18000	10.44
16/05/2026	2,117,930.15	0.18000	10.44
17/05/2026	2,117,930.15	0.18000	10.44
		Total	31.33

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O005

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
25/05/2026	6,702.71	0.36000	0.07
		Total	0.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O005

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,767,780.21	0.18000	8.72
02/05/2026	1,767,780.21	0.18000	8.72
03/05/2026	1,767,780.21	0.18000	8.72
04/05/2026	1,767,780.21	0.18000	8.72
05/05/2026	1,766,610.39	0.18000	8.71
06/05/2026	1,634,602.78	0.18000	8.06
07/05/2026	1,649,138.21	0.18000	8.13
08/05/2026	1,648,202.96	0.18000	8.13
09/05/2026	1,648,202.96	0.18000	8.13
10/05/2026	1,648,202.96	0.18000	8.13
11/05/2026	1,645,565.64	0.18000	8.12
12/05/2026	1,639,353.56	0.18000	8.08
13/05/2026	1,638,071.45	0.18000	8.08
14/05/2026	1,639,387.75	0.18000	8.08
15/05/2026	1,648,262.76	0.18000	8.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O005

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,648,262.76	0.18000	8.13
17/05/2026	1,648,262.76	0.18000	8.13
18/05/2026	1,650,428.16	0.18000	8.14
19/05/2026	1,651,144.02	0.18000	8.14
20/05/2026	1,649,397.03	0.18000	8.13
21/05/2026	1,656,463.31	0.18000	8.17
22/05/2026	1,654,412.52	0.18000	8.16
23/05/2026	1,654,412.52	0.18000	8.16
24/05/2026	1,654,412.52	0.18000	8.16
25/05/2026	1,654,412.52	0.18000	8.16
26/05/2026	1,670,826.58	0.18000	8.24
27/05/2026	1,681,295.87	0.18000	8.29
28/05/2026	1,686,741.56	0.18000	8.32
29/05/2026	1,693,880.78	0.18000	8.35
30/05/2026	1,693,880.78	0.18000	8.35
31/05/2026	1,693,880.78	0.18000	8.35
		Total	256.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O006

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,075,193.95	0.36000	20.75
02/05/2026	2,075,193.95	0.36000	20.75
03/05/2026	2,075,193.95	0.36000	20.75
04/05/2026	1,610,152.77	0.36000	16.10
05/05/2026	1,746,356.18	0.36000	17.46
06/05/2026	1,746,356.18	0.36000	17.46
07/05/2026	1,748,802.69	0.36000	17.49
08/05/2026	1,748,802.69	0.36000	17.49
09/05/2026	1,748,802.69	0.36000	17.49
10/05/2026	1,748,802.69	0.36000	17.49
11/05/2026	1,748,802.69	0.36000	17.49
12/05/2026	1,748,802.69	0.36000	17.49
13/05/2026	1,748,802.69	0.36000	17.49
14/05/2026	2,220,555.32	0.36000	22.21
15/05/2026	2,243,217.14	0.36000	22.43

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O006

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,243,217.14	0.36000	22.43
17/05/2026	2,243,217.14	0.36000	22.43
18/05/2026	2,294,789.75	0.36000	22.95
19/05/2026	2,309,605.94	0.36000	23.10
20/05/2026	2,309,605.94	0.36000	23.10
21/05/2026	2,329,364.16	0.36000	23.29
22/05/2026	2,337,439.69	0.36000	23.37
23/05/2026	2,337,439.69	0.36000	23.37
24/05/2026	2,337,439.69	0.36000	23.37
25/05/2026	2,363,232.24	0.36000	23.63
26/05/2026	2,363,232.24	0.36000	23.63
27/05/2026	14,127,482.37	0.36000	141.27
28/05/2026	11,832,983.29	0.36000	118.33
29/05/2026	11,812,480.86	0.36000	118.12
30/05/2026	11,812,480.86	0.36000	118.12
31/05/2026	11,812,480.86	0.36000	118.12
		Total	1,149.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O006

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	9,184,368.89	0.18000	45.29
02/05/2026	9,184,368.89	0.18000	45.29
03/05/2026	9,184,368.89	0.18000	45.29
04/05/2026	9,184,368.89	0.18000	45.29
05/05/2026	9,184,368.89	0.18000	45.29
06/05/2026	9,132,993.13	0.18000	45.04
07/05/2026	9,132,993.13	0.18000	45.04
08/05/2026	9,106,047.12	0.18000	44.91
09/05/2026	9,106,047.12	0.18000	44.91
10/05/2026	9,106,047.12	0.18000	44.91
11/05/2026	9,080,996.51	0.18000	44.78
12/05/2026	9,017,908.41	0.18000	44.47
13/05/2026	8,629,065.35	0.18000	42.55
14/05/2026	8,627,468.47	0.18000	42.55
15/05/2026	8,622,122.96	0.18000	42.52

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O006

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	8,622,122.96	0.18000	42.52
17/05/2026	8,622,122.96	0.18000	42.52
18/05/2026	8,604,016.51	0.18000	42.43
19/05/2026	8,600,614.15	0.18000	42.41
20/05/2026	7,916,526.46	0.18000	39.04
21/05/2026	7,904,614.49	0.18000	38.98
22/05/2026	7,899,579.43	0.18000	38.96
23/05/2026	7,899,579.43	0.18000	38.96
24/05/2026	7,899,579.43	0.18000	38.96
25/05/2026	7,899,579.43	0.18000	38.96
26/05/2026	7,854,172.72	0.18000	38.73
		Total	1,110.61

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O006

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	159,155.53	0.18000	0.80
02/05/2026	159,155.53	0.18000	0.80
03/05/2026	159,155.53	0.18000	0.80
		Total	2.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O009

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	11,497,139.93	Germany Conventional	EUROCLEAR BANK	0.01500	4.72
02/05/2026	11,497,139.93	Germany Conventional	EUROCLEAR BANK	0.01500	4.72
03/05/2026	11,497,139.93	Germany Conventional	EUROCLEAR BANK	0.01500	4.72
04/05/2026	11,473,296.50	Germany Conventional	EUROCLEAR BANK	0.01500	4.72
05/05/2026	11,418,204.78	Germany Conventional	EUROCLEAR BANK	0.01500	4.69
06/05/2026	11,440,413.88	Germany Conventional	EUROCLEAR BANK	0.01500	4.70
07/05/2026	11,578,457.09	Germany Conventional	EUROCLEAR BANK	0.01500	4.76
08/05/2026	11,592,804.28	Germany Conventional	EUROCLEAR BANK	0.01500	4.76
09/05/2026	11,592,804.28	Germany Conventional	EUROCLEAR BANK	0.01500	4.76
10/05/2026	11,592,804.28	Germany Conventional	EUROCLEAR BANK	0.01500	4.76
11/05/2026	11,589,629.90	Germany Conventional	EUROCLEAR BANK	0.01500	4.76
12/05/2026	11,526,673.64	Germany Conventional	EUROCLEAR BANK	0.01500	4.74
13/05/2026	14,370,071.00	Germany Conventional	EUROCLEAR BANK	0.01500	5.91
14/05/2026	13,082,581.05	Germany Conventional	EUROCLEAR BANK	0.01500	5.38
15/05/2026	13,226,988.37	Germany Conventional	EUROCLEAR BANK	0.01500	5.44

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O009

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	13,226,988.37	Germany Conventional	EUROCLEAR BANK	0.01500	5.44
17/05/2026	13,226,988.37	Germany Conventional	EUROCLEAR BANK	0.01500	5.44
18/05/2026	13,127,162.67	Germany Conventional	EUROCLEAR BANK	0.01500	5.39
19/05/2026	11,706,327.95	Germany Conventional	EUROCLEAR BANK	0.01500	4.81
20/05/2026	11,654,022.15	Germany Conventional	EUROCLEAR BANK	0.01500	4.79
21/05/2026	11,821,223.13	Germany Conventional	EUROCLEAR BANK	0.01500	4.86
22/05/2026	11,769,801.12	Germany Conventional	EUROCLEAR BANK	0.01500	4.84
23/05/2026	11,769,801.12	Germany Conventional	EUROCLEAR BANK	0.01500	4.84
24/05/2026	11,769,801.12	Germany Conventional	EUROCLEAR BANK	0.01500	4.84
25/05/2026	11,811,984.88	Germany Conventional	EUROCLEAR BANK	0.01500	4.85
26/05/2026	11,891,434.14	Germany Conventional	EUROCLEAR BANK	0.01500	4.89
27/05/2026	11,931,009.72	Germany Conventional	EUROCLEAR BANK	0.01500	4.90
28/05/2026	11,945,373.48	Germany Conventional	EUROCLEAR BANK	0.01500	4.91
29/05/2026	11,978,313.05	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
30/05/2026	11,978,313.05	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
31/05/2026	11,978,313.05	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
				Total	153.11

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O064

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,082,458.10	USA Conventional	BONY MELLON N/YORK	0.01500	0.44
02/05/2026	1,082,458.10	USA Conventional	BONY MELLON N/YORK	0.01500	0.44
03/05/2026	1,082,458.10	USA Conventional	BONY MELLON N/YORK	0.01500	0.44
04/05/2026	948,771.53	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
05/05/2026	947,206.34	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
06/05/2026	947,304.11	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
07/05/2026	951,369.03	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
08/05/2026	951,696.22	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
09/05/2026	951,696.22	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
10/05/2026	951,696.22	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
11/05/2026	950,516.01	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
12/05/2026	946,877.55	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
13/05/2026	948,750.99	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
14/05/2026	946,977.57	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
15/05/2026	955,283.50	USA Conventional	BONY MELLON N/YORK	0.01500	0.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O064

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	955,283.50	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
17/05/2026	955,283.50	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
18/05/2026	953,158.22	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
19/05/2026	947,522.59	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
20/05/2026	944,905.62	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
21/05/2026	947,596.28	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
22/05/2026	946,864.06	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
23/05/2026	946,864.06	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
24/05/2026	946,864.06	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
25/05/2026	947,597.59	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
26/05/2026	948,683.85	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
27/05/2026	951,603.75	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
28/05/2026	953,078.03	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
29/05/2026	954,760.95	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
30/05/2026	954,760.95	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
31/05/2026	954,760.95	USA Conventional	BONY MELLON N/YORK	0.01500	0.39
				Total	12.27

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O065

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2.02	0.18000	0.00
02/05/2026	2.02	0.18000	0.00
03/05/2026	2.02	0.18000	0.00
04/05/2026	2.02	0.18000	0.00
05/05/2026	2.02	0.18000	0.00
06/05/2026	2.02	0.18000	0.00
07/05/2026	2.02	0.18000	0.00
08/05/2026	2.02	0.18000	0.00
09/05/2026	2.02	0.18000	0.00
10/05/2026	2.02	0.18000	0.00
11/05/2026	2.02	0.18000	0.00
12/05/2026	2.02	0.18000	0.00
13/05/2026	2.02	0.18000	0.00
14/05/2026	2.02	0.18000	0.00
15/05/2026	2.02	0.18000	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O065

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2.02	0.18000	0.00
17/05/2026	2.02	0.18000	0.00
18/05/2026	2.02	0.18000	0.00
19/05/2026	2.02	0.18000	0.00
20/05/2026	2.02	0.18000	0.00
21/05/2026	2.02	0.18000	0.00
22/05/2026	2.02	0.18000	0.00
23/05/2026	2.02	0.18000	0.00
24/05/2026	2.02	0.18000	0.00
25/05/2026	2.02	0.18000	0.00
26/05/2026	2.02	0.18000	0.00
27/05/2026	2.02	0.18000	0.00
28/05/2026	2.02	0.18000	0.00
29/05/2026	2.02	0.18000	0.00
30/05/2026	2.02	0.18000	0.00
31/05/2026	2.02	0.18000	0.00
		Total	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O074

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	229,601,744.00	0.36000	2,296.02
02/05/2026	229,601,744.00	0.36000	2,296.02
03/05/2026	229,601,744.00	0.36000	2,296.02
04/05/2026	229,601,744.00	0.36000	2,296.02
05/05/2026	229,601,744.00	0.36000	2,296.02
06/05/2026	229,601,744.00	0.36000	2,296.02
07/05/2026	229,601,744.00	0.36000	2,296.02
08/05/2026	229,601,744.00	0.36000	2,296.02
09/05/2026	229,601,744.00	0.36000	2,296.02
10/05/2026	229,601,744.00	0.36000	2,296.02
11/05/2026	229,601,744.00	0.36000	2,296.02
12/05/2026	229,601,744.00	0.36000	2,296.02
13/05/2026	229,601,744.00	0.36000	2,296.02
14/05/2026	229,601,744.00	0.36000	2,296.02
15/05/2026	229,601,744.00	0.36000	2,296.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O074

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	229,601,744.00	0.36000	2,296.02
17/05/2026	229,601,744.00	0.36000	2,296.02
18/05/2026	229,601,744.00	0.36000	2,296.02
19/05/2026	229,601,744.00	0.36000	2,296.02
20/05/2026	229,601,744.00	0.36000	2,296.02
21/05/2026	229,601,744.00	0.36000	2,296.02
22/05/2026	229,601,744.00	0.36000	2,296.02
23/05/2026	229,601,744.00	0.36000	2,296.02
24/05/2026	229,601,744.00	0.36000	2,296.02
25/05/2026	234,561,206.43	0.36000	2,345.61
26/05/2026	229,601,744.00	0.36000	2,296.02
27/05/2026	229,601,744.00	0.36000	2,296.02
28/05/2026	229,601,744.00	0.36000	2,296.02
29/05/2026	229,601,744.00	0.36000	2,296.02
30/05/2026	229,601,744.00	0.36000	2,296.02
31/05/2026	229,601,744.00	0.36000	2,296.02
		Total	71,226.14

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O074

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
06/05/2026	14,769,359.54	0.18000	73.85
20/05/2026	14,093,399.70	0.18000	70.47
22/05/2026	4,895,682.24	0.18000	24.48
23/05/2026	4,895,682.24	0.18000	24.48
24/05/2026	4,895,682.24	0.18000	24.48
25/05/2026	4,895,682.24	0.18000	24.48
		Total	242.23

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O106

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
11/05/2026	10,714.84	0.18000	0.05
18/05/2026	7,599.64	0.18000	0.04
		Total	0.09

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O106

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,956,123.29	France Conventional	EUROCLEAR BANK	0.01500	1.21
01/05/2026	8,903,548.92	Germany Conventional	EUROCLEAR BANK	0.01500	3.66
02/05/2026	2,956,123.29	France Conventional	EUROCLEAR BANK	0.01500	1.21
02/05/2026	8,903,548.92	Germany Conventional	EUROCLEAR BANK	0.01500	3.66
03/05/2026	2,956,123.29	France Conventional	EUROCLEAR BANK	0.01500	1.21
03/05/2026	8,903,548.92	Germany Conventional	EUROCLEAR BANK	0.01500	3.66
04/05/2026	2,964,314.04	France Conventional	EUROCLEAR BANK	0.01500	1.22
04/05/2026	8,907,676.66	Germany Conventional	EUROCLEAR BANK	0.01500	3.66
05/05/2026	3,096,266.39	France Conventional	EUROCLEAR BANK	0.01500	1.27
05/05/2026	8,671,108.54	Germany Conventional	EUROCLEAR BANK	0.01500	3.56
06/05/2026	3,064,999.93	France Conventional	EUROCLEAR BANK	0.01500	1.26
06/05/2026	8,697,586.51	Germany Conventional	EUROCLEAR BANK	0.01500	3.57
07/05/2026	3,070,105.09	France Conventional	EUROCLEAR BANK	0.01500	1.26
07/05/2026	8,781,064.96	Germany Conventional	EUROCLEAR BANK	0.01500	3.61
08/05/2026	3,071,959.45	France Conventional	EUROCLEAR BANK	0.01500	1.26
08/05/2026	8,793,377.44	Germany Conventional	EUROCLEAR BANK	0.01500	3.61

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O106

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	3,071,959.45	France Conventional	EUROCLEAR BANK	0.01500	1.26
09/05/2026	8,793,377.44	Germany Conventional	EUROCLEAR BANK	0.01500	3.61
10/05/2026	3,071,959.45	France Conventional	EUROCLEAR BANK	0.01500	1.26
10/05/2026	8,793,377.44	Germany Conventional	EUROCLEAR BANK	0.01500	3.61
11/05/2026	3,297,694.53	France Conventional	EUROCLEAR BANK	0.01500	1.36
11/05/2026	8,546,388.65	Germany Conventional	EUROCLEAR BANK	0.01500	3.51
12/05/2026	3,265,084.82	France Conventional	EUROCLEAR BANK	0.01500	1.34
12/05/2026	8,533,694.31	Germany Conventional	EUROCLEAR BANK	0.01500	3.51
13/05/2026	3,267,154.80	France Conventional	EUROCLEAR BANK	0.01500	1.34
13/05/2026	8,516,059.90	Germany Conventional	EUROCLEAR BANK	0.01500	3.50
14/05/2026	3,242,693.77	France Conventional	EUROCLEAR BANK	0.01500	1.33
14/05/2026	8,506,269.28	Germany Conventional	EUROCLEAR BANK	0.01500	3.50
15/05/2026	3,275,589.41	France Conventional	EUROCLEAR BANK	0.01500	1.35
15/05/2026	8,614,146.98	Germany Conventional	EUROCLEAR BANK	0.01500	3.54
16/05/2026	3,275,589.41	France Conventional	EUROCLEAR BANK	0.01500	1.35
16/05/2026	8,614,146.98	Germany Conventional	EUROCLEAR BANK	0.01500	3.54
17/05/2026	3,275,589.41	France Conventional	EUROCLEAR BANK	0.01500	1.35

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O106

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	8,614,146.98	Germany Conventional	EUROCLEAR BANK	0.01500	3.54
18/05/2026	3,258,385.42	France Conventional	EUROCLEAR BANK	0.01500	1.34
18/05/2026	8,511,274.96	Germany Conventional	EUROCLEAR BANK	0.01500	3.50
19/05/2026	2,926,934.70	France Conventional	EUROCLEAR BANK	0.01500	1.20
19/05/2026	8,778,594.63	Germany Conventional	EUROCLEAR BANK	0.01500	3.61
20/05/2026	2,974,466.92	France Conventional	EUROCLEAR BANK	0.01500	1.22
20/05/2026	8,692,566.02	Germany Conventional	EUROCLEAR BANK	0.01500	3.57
21/05/2026	2,988,489.24	France Conventional	EUROCLEAR BANK	0.01500	1.23
21/05/2026	8,774,293.57	Germany Conventional	EUROCLEAR BANK	0.01500	3.61
22/05/2026	2,979,491.75	France Conventional	EUROCLEAR BANK	0.01500	1.22
22/05/2026	8,773,336.84	Germany Conventional	EUROCLEAR BANK	0.01500	3.61
23/05/2026	2,979,491.75	France Conventional	EUROCLEAR BANK	0.01500	1.22
23/05/2026	8,773,336.84	Germany Conventional	EUROCLEAR BANK	0.01500	3.61
24/05/2026	2,979,491.75	France Conventional	EUROCLEAR BANK	0.01500	1.22
24/05/2026	8,773,336.84	Germany Conventional	EUROCLEAR BANK	0.01500	3.61
25/05/2026	2,985,232.48	France Conventional	EUROCLEAR BANK	0.01500	1.23
25/05/2026	8,822,122.31	Germany Conventional	EUROCLEAR BANK	0.01500	3.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O106

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	2,982,049.89	France Conventional	EUROCLEAR BANK	0.01500	1.23
26/05/2026	8,897,577.77	Germany Conventional	EUROCLEAR BANK	0.01500	3.66
27/05/2026	3,007,607.84	France Conventional	EUROCLEAR BANK	0.01500	1.24
27/05/2026	8,903,051.34	Germany Conventional	EUROCLEAR BANK	0.01500	3.66
28/05/2026	3,011,692.04	France Conventional	EUROCLEAR BANK	0.01500	1.24
28/05/2026	8,896,690.04	Germany Conventional	EUROCLEAR BANK	0.01500	3.66
29/05/2026	3,025,116.43	France Conventional	EUROCLEAR BANK	0.01500	1.24
29/05/2026	8,931,546.61	Germany Conventional	EUROCLEAR BANK	0.01500	3.67
30/05/2026	3,025,116.43	France Conventional	EUROCLEAR BANK	0.01500	1.24
30/05/2026	8,931,546.61	Germany Conventional	EUROCLEAR BANK	0.01500	3.67
31/05/2026	3,025,116.43	France Conventional	EUROCLEAR BANK	0.01500	1.24
31/05/2026	8,931,546.61	Germany Conventional	EUROCLEAR BANK	0.01500	3.67
				Total	150.74

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O172

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	3,006,383.06	0.18000	14.83
02/05/2026	3,006,383.06	0.18000	14.83
03/05/2026	3,006,383.06	0.18000	14.83
04/05/2026	3,006,383.06	0.18000	14.83
14/05/2026	3,425,698.59	0.18000	16.89
15/05/2026	3,780,572.54	0.18000	18.64
16/05/2026	3,780,572.54	0.18000	18.64
17/05/2026	3,780,572.54	0.18000	18.64
		Total	132.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O172

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	77,656,539.49	USA Conventional	BONY MELLON N/YORK	0.01500	31.91
02/05/2026	77,656,539.49	USA Conventional	BONY MELLON N/YORK	0.01500	31.91
03/05/2026	77,656,539.49	USA Conventional	BONY MELLON N/YORK	0.01500	31.91
04/05/2026	72,261,824.39	USA Conventional	BONY MELLON N/YORK	0.01500	29.70
05/05/2026	76,272,804.22	USA Conventional	BONY MELLON N/YORK	0.01500	31.34
06/05/2026	74,803,353.15	USA Conventional	BONY MELLON N/YORK	0.01500	30.74
07/05/2026	77,888,572.19	USA Conventional	BONY MELLON N/YORK	0.01500	32.01
08/05/2026	79,502,996.58	USA Conventional	BONY MELLON N/YORK	0.01500	32.67
09/05/2026	79,502,996.58	USA Conventional	BONY MELLON N/YORK	0.01500	32.67
10/05/2026	79,502,996.58	USA Conventional	BONY MELLON N/YORK	0.01500	32.67
11/05/2026	79,923,760.18	USA Conventional	BONY MELLON N/YORK	0.01500	32.85
12/05/2026	79,708,553.31	USA Conventional	BONY MELLON N/YORK	0.01500	32.76
13/05/2026	79,622,885.75	USA Conventional	BONY MELLON N/YORK	0.01500	32.72
14/05/2026	79,227,503.64	USA Conventional	BONY MELLON N/YORK	0.01500	32.56
15/05/2026	80,186,720.01	USA Conventional	BONY MELLON N/YORK	0.01500	32.95
16/05/2026	80,186,720.01	USA Conventional	BONY MELLON N/YORK	0.01500	32.95

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O172

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	80,186,720.01	USA Conventional	BONY MELLON N/YORK	0.01500	32.95
18/05/2026	81,388,495.02	USA Conventional	BONY MELLON N/YORK	0.01500	33.45
19/05/2026	77,482,683.88	USA Conventional	BONY MELLON N/YORK	0.01500	31.84
20/05/2026	76,609,608.68	USA Conventional	BONY MELLON N/YORK	0.01500	31.48
21/05/2026	74,906,969.00	USA Conventional	BONY MELLON N/YORK	0.01500	30.78
22/05/2026	75,177,547.06	USA Conventional	BONY MELLON N/YORK	0.01500	30.89
23/05/2026	75,177,547.06	USA Conventional	BONY MELLON N/YORK	0.01500	30.89
24/05/2026	75,177,547.06	USA Conventional	BONY MELLON N/YORK	0.01500	30.89
25/05/2026	74,033,328.80	USA Conventional	BONY MELLON N/YORK	0.01500	30.42
26/05/2026	73,076,905.27	USA Conventional	BONY MELLON N/YORK	0.01500	30.03
27/05/2026	72,978,855.03	USA Conventional	BONY MELLON N/YORK	0.01500	29.99
28/05/2026	73,223,484.20	USA Conventional	BONY MELLON N/YORK	0.01500	30.09
29/05/2026	74,592,256.22	USA Conventional	BONY MELLON N/YORK	0.01500	30.65
30/05/2026	74,592,256.22	USA Conventional	BONY MELLON N/YORK	0.01500	30.65
31/05/2026	74,592,256.22	USA Conventional	BONY MELLON N/YORK	0.01500	30.65
				Total	980.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O184

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	8,208,695.03	SNAT EU	EUROCLEAR BANK	0.01500	3.37
01/05/2026	16,240,619.27	Spain Conventional	EUROCLEAR BANK	0.01500	6.67
01/05/2026	31,619,205.87	CADES	EUROCLEAR BANK	0.01500	12.99
02/05/2026	8,208,695.03	SNAT EU	EUROCLEAR BANK	0.01500	3.37
02/05/2026	16,240,619.27	Spain Conventional	EUROCLEAR BANK	0.01500	6.67
02/05/2026	31,619,205.87	CADES	EUROCLEAR BANK	0.01500	12.99
03/05/2026	8,208,695.03	SNAT EU	EUROCLEAR BANK	0.01500	3.37
03/05/2026	16,240,619.27	Spain Conventional	EUROCLEAR BANK	0.01500	6.67
03/05/2026	31,619,205.87	CADES	EUROCLEAR BANK	0.01500	12.99
04/05/2026	9,345,154.14	SNAT EU	EUROCLEAR BANK	0.01500	3.84
04/05/2026	16,248,148.54	Spain Conventional	EUROCLEAR BANK	0.01500	6.68
04/05/2026	31,633,864.75	CADES	EUROCLEAR BANK	0.01500	13.00
05/05/2026	8,051,189.57	SNAT EU	EUROCLEAR BANK	0.01500	3.31
05/05/2026	16,234,336.55	Spain Conventional	EUROCLEAR BANK	0.01500	6.67
05/05/2026	31,555,072.80	CADES	EUROCLEAR BANK	0.01500	12.97

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

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Member BNP BNP PARIBAS

Account O184

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	8,122,468.17	SNAT EU	EUROCLEAR BANK	0.01500	3.34
06/05/2026	16,247,687.19	Spain Conventional	EUROCLEAR BANK	0.01500	6.68
06/05/2026	31,622,746.09	CADES	EUROCLEAR BANK	0.01500	13.00
07/05/2026	8,497,463.58	SNAT EU	EUROCLEAR BANK	0.01500	3.49
07/05/2026	16,299,871.47	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
07/05/2026	31,810,413.64	CADES	EUROCLEAR BANK	0.01500	13.07
08/05/2026	8,283,898.57	SNAT EU	EUROCLEAR BANK	0.01500	3.40
08/05/2026	16,312,955.78	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
08/05/2026	31,831,236.98	CADES	EUROCLEAR BANK	0.01500	13.08
09/05/2026	8,283,898.57	SNAT EU	EUROCLEAR BANK	0.01500	3.40
09/05/2026	16,312,955.78	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
09/05/2026	31,831,236.98	CADES	EUROCLEAR BANK	0.01500	13.08
10/05/2026	8,283,898.57	SNAT EU	EUROCLEAR BANK	0.01500	3.40
10/05/2026	16,312,955.78	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
10/05/2026	31,831,236.98	CADES	EUROCLEAR BANK	0.01500	13.08
11/05/2026	8,301,005.72	SNAT EU	EUROCLEAR BANK	0.01500	3.41
11/05/2026	16,301,661.15	Spain Conventional	EUROCLEAR BANK	0.01500	6.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O184

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	31,817,281.47	CADES	EUROCLEAR BANK	0.01500	13.08
12/05/2026	8,639,783.35	SNAT EU	EUROCLEAR BANK	0.01500	3.55
12/05/2026	16,273,828.49	Spain Conventional	EUROCLEAR BANK	0.01500	6.69
12/05/2026	31,727,376.67	CADES	EUROCLEAR BANK	0.01500	13.04
13/05/2026	8,077,092.78	SNAT EU	EUROCLEAR BANK	0.01500	3.32
13/05/2026	16,320,588.46	Spain Conventional	EUROCLEAR BANK	0.01500	6.71
13/05/2026	31,733,908.52	CADES	EUROCLEAR BANK	0.01500	13.04
14/05/2026	8,331,687.81	SNAT EU	EUROCLEAR BANK	0.01500	3.42
14/05/2026	16,298,110.33	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
14/05/2026	31,690,412.79	CADES	EUROCLEAR BANK	0.01500	13.02
15/05/2026	8,325,321.19	SNAT EU	EUROCLEAR BANK	0.01500	3.42
15/05/2026	16,416,069.25	Spain Conventional	EUROCLEAR BANK	0.01500	6.75
15/05/2026	31,991,542.94	CADES	EUROCLEAR BANK	0.01500	13.15
16/05/2026	8,325,321.19	SNAT EU	EUROCLEAR BANK	0.01500	3.42
16/05/2026	16,416,069.25	Spain Conventional	EUROCLEAR BANK	0.01500	6.75
16/05/2026	31,991,542.94	CADES	EUROCLEAR BANK	0.01500	13.15
17/05/2026	8,325,321.19	SNAT EU	EUROCLEAR BANK	0.01500	3.42

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O184

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	16,416,069.25	Spain Conventional	EUROCLEAR BANK	0.01500	6.75
17/05/2026	31,991,542.94	CADES	EUROCLEAR BANK	0.01500	13.15
18/05/2026	7,850,475.91	SNAT EU	EUROCLEAR BANK	0.01500	3.23
18/05/2026	16,413,488.80	Spain Conventional	EUROCLEAR BANK	0.01500	6.75
18/05/2026	31,817,947.64	CADES	EUROCLEAR BANK	0.01500	13.08
19/05/2026	8,197,102.30	SNAT EU	EUROCLEAR BANK	0.01500	3.37
19/05/2026	16,335,670.46	Spain Conventional	EUROCLEAR BANK	0.01500	6.71
19/05/2026	31,714,826.14	CADES	EUROCLEAR BANK	0.01500	13.03
20/05/2026	8,057,237.91	SNAT EU	EUROCLEAR BANK	0.01500	3.31
20/05/2026	16,288,407.74	Spain Conventional	EUROCLEAR BANK	0.01500	6.69
20/05/2026	31,570,142.99	CADES	EUROCLEAR BANK	0.01500	12.97
21/05/2026	8,539,963.80	SNAT EU	EUROCLEAR BANK	0.01500	3.51
21/05/2026	16,306,636.08	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
21/05/2026	31,719,239.59	CADES	EUROCLEAR BANK	0.01500	13.04
22/05/2026	8,927,127.66	SNAT EU	EUROCLEAR BANK	0.01500	3.67
22/05/2026	16,293,415.88	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
22/05/2026	31,686,247.22	CADES	EUROCLEAR BANK	0.01500	13.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O184

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	8,927,127.66	SNAT EU	EUROCLEAR BANK	0.01500	3.67
23/05/2026	16,293,415.88	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
23/05/2026	31,686,247.22	CADES	EUROCLEAR BANK	0.01500	13.02
24/05/2026	8,927,127.66	SNAT EU	EUROCLEAR BANK	0.01500	3.67
24/05/2026	16,293,415.88	Spain Conventional	EUROCLEAR BANK	0.01500	6.70
24/05/2026	31,686,247.22	CADES	EUROCLEAR BANK	0.01500	13.02
25/05/2026	10,690,477.58	SNAT EU	EUROCLEAR BANK	0.01500	4.39
25/05/2026	16,282,351.51	Spain Conventional	EUROCLEAR BANK	0.01500	6.69
25/05/2026	31,733,006.32	CADES	EUROCLEAR BANK	0.01500	13.04
26/05/2026	9,495,728.29	SNAT EU	EUROCLEAR BANK	0.01500	3.90
26/05/2026	16,289,164.68	Spain Conventional	EUROCLEAR BANK	0.01500	6.69
26/05/2026	31,852,023.98	CADES	EUROCLEAR BANK	0.01500	13.09
27/05/2026	9,127,378.91	SNAT EU	EUROCLEAR BANK	0.01500	3.75
27/05/2026	16,333,667.15	Spain Conventional	EUROCLEAR BANK	0.01500	6.71
27/05/2026	31,908,711.65	CADES	EUROCLEAR BANK	0.01500	13.11
28/05/2026	8,892,408.83	SNAT EU	EUROCLEAR BANK	0.01500	3.65
28/05/2026	16,353,480.46	Spain Conventional	EUROCLEAR BANK	0.01500	6.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O184

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	31,945,250.88	CADES	EUROCLEAR BANK	0.01500	13.13
29/05/2026	9,104,058.13	SNAT EU	EUROCLEAR BANK	0.01500	3.74
29/05/2026	16,375,745.33	Spain Conventional	EUROCLEAR BANK	0.01500	6.73
29/05/2026	32,026,532.71	CADES	EUROCLEAR BANK	0.01500	13.16
30/05/2026	9,104,058.13	SNAT EU	EUROCLEAR BANK	0.01500	3.74
30/05/2026	16,375,745.33	Spain Conventional	EUROCLEAR BANK	0.01500	6.73
30/05/2026	32,026,532.71	CADES	EUROCLEAR BANK	0.01500	13.16
31/05/2026	9,104,058.13	SNAT EU	EUROCLEAR BANK	0.01500	3.74
31/05/2026	16,375,745.33	Spain Conventional	EUROCLEAR BANK	0.01500	6.73
31/05/2026	32,026,532.71	CADES	EUROCLEAR BANK	0.01500	13.16
				Total	722.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O203

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
06/05/2026	346.06	0.36000	0.00
07/05/2026	4,262.96	0.36000	0.04
08/05/2026	1,958.69	0.36000	0.02
09/05/2026	1,958.69	0.36000	0.02
10/05/2026	1,958.69	0.36000	0.02
11/05/2026	3,761.91	0.36000	0.04
21/05/2026	883.50	0.36000	0.01
22/05/2026	1,191.32	0.36000	0.01
23/05/2026	1,191.32	0.36000	0.01
24/05/2026	1,191.32	0.36000	0.01
25/05/2026	9,468.70	0.36000	0.09
		Total	0.28

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O203

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,833.28	0.18000	0.01
02/05/2026	1,833.28	0.18000	0.01
03/05/2026	1,833.28	0.18000	0.01
04/05/2026	1,833.28	0.18000	0.01
		Total	0.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O203

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,519,071.73	0.18000	7.60
02/05/2026	1,519,071.73	0.18000	7.60
03/05/2026	1,519,071.73	0.18000	7.60
04/05/2026	1,519,040.97	0.18000	7.60
05/05/2026	1,515,055.96	0.18000	7.58
06/05/2026	1,515,055.96	0.18000	7.58
07/05/2026	1,515,055.96	0.18000	7.58
08/05/2026	1,515,055.96	0.18000	7.58
09/05/2026	1,515,055.96	0.18000	7.58
10/05/2026	1,515,055.96	0.18000	7.58
11/05/2026	1,515,055.96	0.18000	7.58
12/05/2026	1,515,046.45	0.18000	7.58
13/05/2026	1,510,972.56	0.18000	7.55
14/05/2026	1,510,333.06	0.18000	7.55
15/05/2026	1,510,333.06	0.18000	7.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O203

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,510,333.06	0.18000	7.55
17/05/2026	1,510,333.06	0.18000	7.55
18/05/2026	1,500,714.70	0.18000	7.50
19/05/2026	1,496,479.48	0.18000	7.48
20/05/2026	1,492,891.70	0.18000	7.46
21/05/2026	1,492,891.70	0.18000	7.46
22/05/2026	1,492,891.70	0.18000	7.46
23/05/2026	1,492,891.70	0.18000	7.46
24/05/2026	1,492,891.70	0.18000	7.46
25/05/2026	1,492,891.70	0.18000	7.46
26/05/2026	1,492,138.67	0.18000	7.46
27/05/2026	5,000,000.00	0.18000	25.00
28/05/2026	1,495,197.36	0.18000	7.48
29/05/2026	1,495,197.36	0.18000	7.48
30/05/2026	1,495,197.36	0.18000	7.48
31/05/2026	1,495,197.36	0.18000	7.48
		Total	250.88

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O223

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	6,286,779.97	Spain Conventional	EUROCLEAR BANK	0.01500	2.58
02/05/2026	6,286,779.97	Spain Conventional	EUROCLEAR BANK	0.01500	2.58
03/05/2026	6,286,779.97	Spain Conventional	EUROCLEAR BANK	0.01500	2.58
04/05/2026	6,328,850.50	Spain Conventional	EUROCLEAR BANK	0.01500	2.60
05/05/2026	6,324,004.32	Spain Conventional	EUROCLEAR BANK	0.01500	2.60
06/05/2026	6,203,095.90	Spain Conventional	EUROCLEAR BANK	0.01500	2.55
07/05/2026	6,329,066.16	Spain Conventional	EUROCLEAR BANK	0.01500	2.60
08/05/2026	6,310,565.33	Spain Conventional	EUROCLEAR BANK	0.01500	2.59
09/05/2026	6,310,565.33	Spain Conventional	EUROCLEAR BANK	0.01500	2.59
10/05/2026	6,310,565.33	Spain Conventional	EUROCLEAR BANK	0.01500	2.59
11/05/2026	6,348,169.16	Spain Conventional	EUROCLEAR BANK	0.01500	2.61
12/05/2026	6,238,864.59	Spain Conventional	EUROCLEAR BANK	0.01500	2.56
13/05/2026	6,121,089.83	Spain Conventional	EUROCLEAR BANK	0.01500	2.52
14/05/2026	6,161,363.37	Spain Conventional	EUROCLEAR BANK	0.01500	2.53
15/05/2026	6,231,119.01	Spain Conventional	EUROCLEAR BANK	0.01500	2.56

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O223

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	6,231,119.01	Spain Conventional	EUROCLEAR BANK	0.01500	2.56
17/05/2026	6,231,119.01	Spain Conventional	EUROCLEAR BANK	0.01500	2.56
18/05/2026	6,081,727.06	Spain Conventional	EUROCLEAR BANK	0.01500	2.50
19/05/2026	6,124,111.37	Spain Conventional	EUROCLEAR BANK	0.01500	2.52
20/05/2026	6,120,698.50	Spain Conventional	EUROCLEAR BANK	0.01500	2.52
21/05/2026	6,261,657.00	Spain Conventional	EUROCLEAR BANK	0.01500	2.57
22/05/2026	6,261,802.19	Spain Conventional	EUROCLEAR BANK	0.01500	2.57
23/05/2026	6,261,802.19	Spain Conventional	EUROCLEAR BANK	0.01500	2.57
24/05/2026	6,261,802.19	Spain Conventional	EUROCLEAR BANK	0.01500	2.57
25/05/2026	6,421,345.79	Spain Conventional	EUROCLEAR BANK	0.01500	2.64
26/05/2026	6,457,254.52	Spain Conventional	EUROCLEAR BANK	0.01500	2.65
27/05/2026	6,490,994.04	Spain Conventional	EUROCLEAR BANK	0.01500	2.67
28/05/2026	6,517,810.49	Spain Conventional	EUROCLEAR BANK	0.01500	2.68
29/05/2026	6,584,851.08	Spain Conventional	EUROCLEAR BANK	0.01500	2.71
30/05/2026	6,584,851.08	Spain Conventional	EUROCLEAR BANK	0.01500	2.71
31/05/2026	6,584,851.08	Spain Conventional	EUROCLEAR BANK	0.01500	2.71
				Total	80.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O229

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	52,036,217.63	0.36000	520.36
02/05/2026	52,036,217.63	0.36000	520.36
03/05/2026	52,036,217.63	0.36000	520.36
04/05/2026	49,255,822.59	0.36000	492.56
05/05/2026	50,673,995.40	0.36000	506.74
06/05/2026	50,304,675.55	0.36000	503.05
07/05/2026	50,434,938.21	0.36000	504.35
08/05/2026	52,604,249.72	0.36000	526.04
09/05/2026	52,604,249.72	0.36000	526.04
10/05/2026	52,604,249.72	0.36000	526.04
11/05/2026	52,515,698.32	0.36000	525.16
12/05/2026	52,281,541.77	0.36000	522.82
13/05/2026	53,465,432.78	0.36000	534.65
14/05/2026	53,493,078.21	0.36000	534.93
15/05/2026	53,444,585.51	0.36000	534.45

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O229

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	53,444,585.51	0.36000	534.45
17/05/2026	53,444,585.51	0.36000	534.45
18/05/2026	53,133,264.40	0.36000	531.33
19/05/2026	53,087,175.23	0.36000	530.87
20/05/2026	53,353,772.36	0.36000	533.54
21/05/2026	54,196,254.54	0.36000	541.96
22/05/2026	55,144,918.84	0.36000	551.45
23/05/2026	55,144,918.84	0.36000	551.45
24/05/2026	55,144,918.84	0.36000	551.45
25/05/2026	57,714,276.64	0.36000	577.14
26/05/2026	57,967,990.16	0.36000	579.68
27/05/2026	59,259,974.12	0.36000	592.60
28/05/2026	58,692,505.08	0.36000	586.93
29/05/2026	58,722,967.31	0.36000	587.23
30/05/2026	58,722,967.31	0.36000	587.23
31/05/2026	58,722,967.31	0.36000	587.23
		Total	16,756.89

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O229

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,646,592.86	0.18000	13.05
02/05/2026	2,646,592.86	0.18000	13.05
03/05/2026	2,646,592.86	0.18000	13.05
04/05/2026	2,646,592.86	0.18000	13.05
		Total	52.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O229

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
06/05/2026	3,072,499.91	0.18000	15.36
20/05/2026	5,536,550.46	0.18000	27.68
22/05/2026	4,330,624.03	0.18000	21.65
23/05/2026	4,330,624.03	0.18000	21.65
24/05/2026	4,330,624.03	0.18000	21.65
25/05/2026	4,330,624.03	0.18000	21.65
		Total	129.66

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O238

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	45,158.64	France Conventional	EUROCLEAR BANK	0.01500	0.02
02/05/2026	45,158.64	France Conventional	EUROCLEAR BANK	0.01500	0.02
03/05/2026	45,158.64	France Conventional	EUROCLEAR BANK	0.01500	0.02
04/05/2026	39,303.62	France Conventional	EUROCLEAR BANK	0.01500	0.02
05/05/2026	39,476.46	France Conventional	EUROCLEAR BANK	0.01500	0.02
06/05/2026	39,504.69	France Conventional	EUROCLEAR BANK	0.01500	0.02
07/05/2026	39,751.81	France Conventional	EUROCLEAR BANK	0.01500	0.02
08/05/2026	39,836.78	France Conventional	EUROCLEAR BANK	0.01500	0.02
09/05/2026	39,836.78	France Conventional	EUROCLEAR BANK	0.01500	0.02
10/05/2026	39,836.78	France Conventional	EUROCLEAR BANK	0.01500	0.02
11/05/2026	39,772.30	France Conventional	EUROCLEAR BANK	0.01500	0.02
12/05/2026	39,565.59	France Conventional	EUROCLEAR BANK	0.01500	0.02
13/05/2026	39,615.19	France Conventional	EUROCLEAR BANK	0.01500	0.02
14/05/2026	39,494.23	France Conventional	EUROCLEAR BANK	0.01500	0.02
15/05/2026	39,726.95	France Conventional	EUROCLEAR BANK	0.01500	0.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O238

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	39,726.95	France Conventional	EUROCLEAR BANK	0.01500	0.02
17/05/2026	39,726.95	France Conventional	EUROCLEAR BANK	0.01500	0.02
18/05/2026	39,667.44	France Conventional	EUROCLEAR BANK	0.01500	0.02
19/05/2026	39,377.33	France Conventional	EUROCLEAR BANK	0.01500	0.02
20/05/2026	39,227.70	France Conventional	EUROCLEAR BANK	0.01500	0.02
21/05/2026	39,247.07	France Conventional	EUROCLEAR BANK	0.01500	0.02
22/05/2026	39,177.96	France Conventional	EUROCLEAR BANK	0.01500	0.02
23/05/2026	39,177.96	France Conventional	EUROCLEAR BANK	0.01500	0.02
24/05/2026	39,177.96	France Conventional	EUROCLEAR BANK	0.01500	0.02
25/05/2026	39,133.81	France Conventional	EUROCLEAR BANK	0.01500	0.02
26/05/2026	39,115.47	France Conventional	EUROCLEAR BANK	0.01500	0.02
27/05/2026	39,184.16	France Conventional	EUROCLEAR BANK	0.01500	0.02
28/05/2026	39,234.49	France Conventional	EUROCLEAR BANK	0.01500	0.02
29/05/2026	39,264.59	France Conventional	EUROCLEAR BANK	0.01500	0.02
30/05/2026	39,264.59	France Conventional	EUROCLEAR BANK	0.01500	0.02
31/05/2026	39,264.59	France Conventional	EUROCLEAR BANK	0.01500	0.02
				Total	0.51

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O244

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	97,646,020.04	0.36000	976.46
02/05/2026	97,646,020.04	0.36000	976.46
03/05/2026	97,646,020.04	0.36000	976.46
04/05/2026	92,609,839.43	0.36000	926.10
05/05/2026	103,997,903.50	0.36000	1,039.98
06/05/2026	113,016,784.27	0.36000	1,130.17
07/05/2026	109,959,661.29	0.36000	1,099.60
08/05/2026	113,019,013.85	0.36000	1,130.19
09/05/2026	113,019,013.85	0.36000	1,130.19
10/05/2026	113,019,013.85	0.36000	1,130.19
11/05/2026	112,383,111.45	0.36000	1,123.83
12/05/2026	114,485,058.32	0.36000	1,144.85
13/05/2026	112,408,780.99	0.36000	1,124.09
14/05/2026	118,766,680.15	0.36000	1,187.67
15/05/2026	124,122,407.63	0.36000	1,241.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O244

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	124,122,407.63	0.36000	1,241.22
17/05/2026	124,122,407.63	0.36000	1,241.22
18/05/2026	127,206,939.29	0.36000	1,272.07
19/05/2026	125,682,340.94	0.36000	1,256.82
20/05/2026	125,289,955.69	0.36000	1,252.90
21/05/2026	127,003,937.53	0.36000	1,270.04
22/05/2026	129,176,472.83	0.36000	1,291.76
23/05/2026	129,176,472.83	0.36000	1,291.76
24/05/2026	129,176,472.83	0.36000	1,291.76
25/05/2026	130,236,485.79	0.36000	1,302.36
26/05/2026	129,285,209.08	0.36000	1,292.85
27/05/2026	129,402,648.64	0.36000	1,294.03
28/05/2026	130,100,611.87	0.36000	1,301.01
29/05/2026	127,026,799.94	0.36000	1,270.27
30/05/2026	127,026,799.94	0.36000	1,270.27
31/05/2026	127,026,799.94	0.36000	1,270.27
		Total	36,748.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O244

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	10,466,620.14	0.18000	51.62
02/05/2026	10,466,620.14	0.18000	51.62
03/05/2026	10,466,620.14	0.18000	51.62
04/05/2026	10,466,620.14	0.18000	51.62
		Total	206.46

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O244

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
06/05/2026	4,536,166.34	0.18000	22.68
14/05/2026	3,041,481.73	0.18000	15.21
15/05/2026	3,158,238.28	0.18000	15.79
16/05/2026	3,158,238.28	0.18000	15.79
17/05/2026	3,158,238.28	0.18000	15.79
20/05/2026	7,425,594.62	0.18000	37.13
22/05/2026	4,887,076.52	0.18000	24.44
23/05/2026	4,887,076.52	0.18000	24.44
24/05/2026	4,887,076.52	0.18000	24.44
25/05/2026	4,887,076.52	0.18000	24.44
28/05/2026	3,818,574.16	0.18000	19.09
		Total	239.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O329

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	63,477,407.07	0.36000	634.77
02/05/2026	63,477,407.07	0.36000	634.77
03/05/2026	63,477,407.07	0.36000	634.77
04/05/2026	55,182,922.19	0.36000	551.83
05/05/2026	55,182,922.19	0.36000	551.83
06/05/2026	55,182,922.19	0.36000	551.83
07/05/2026	55,182,922.19	0.36000	551.83
08/05/2026	56,044,311.35	0.36000	560.44
09/05/2026	56,044,311.35	0.36000	560.44
10/05/2026	56,044,311.35	0.36000	560.44
11/05/2026	56,044,311.35	0.36000	560.44
12/05/2026	56,044,311.35	0.36000	560.44
13/05/2026	56,404,889.88	0.36000	564.05
14/05/2026	57,716,441.79	0.36000	577.16
15/05/2026	57,716,441.79	0.36000	577.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O329

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	57,716,441.79	0.36000	577.16
17/05/2026	57,716,441.79	0.36000	577.16
18/05/2026	57,716,441.79	0.36000	577.16
19/05/2026	57,716,441.79	0.36000	577.16
20/05/2026	58,978,423.23	0.36000	589.78
21/05/2026	58,978,423.23	0.36000	589.78
22/05/2026	58,978,423.23	0.36000	589.78
23/05/2026	58,978,423.23	0.36000	589.78
24/05/2026	58,978,423.23	0.36000	589.78
25/05/2026	60,768,164.52	0.36000	607.68
26/05/2026	60,768,164.52	0.36000	607.68
27/05/2026	63,568,089.21	0.36000	635.68
28/05/2026	63,852,861.54	0.36000	638.53
29/05/2026	64,138,884.13	0.36000	641.39
30/05/2026	64,138,884.13	0.36000	641.39
31/05/2026	64,138,884.13	0.36000	641.39
		Total	18,303.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O329

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	6,983,308.23	0.18000	34.44
02/05/2026	6,983,308.23	0.18000	34.44
03/05/2026	6,983,308.23	0.18000	34.44
04/05/2026	6,983,308.23	0.18000	34.44
05/05/2026	6,678,974.92	0.18000	32.94
06/05/2026	15,215,781.87	0.18000	75.04
07/05/2026	4,217,254.45	0.18000	20.80
08/05/2026	4,217,254.45	0.18000	20.80
09/05/2026	4,217,254.45	0.18000	20.80
10/05/2026	4,217,254.45	0.18000	20.80
11/05/2026	3,953,278.15	0.18000	19.50
12/05/2026	3,163,580.99	0.18000	15.60
13/05/2026	3,163,580.99	0.18000	15.60
14/05/2026	6,669,216.29	0.18000	32.89
15/05/2026	2,949,823.17	0.18000	14.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O329

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,949,823.17	0.18000	14.55
17/05/2026	2,949,823.17	0.18000	14.55
18/05/2026	2,652,205.88	0.18000	13.08
19/05/2026	1,890,480.84	0.18000	9.32
20/05/2026	1,890,480.84	0.18000	9.32
22/05/2026	4,727,497.40	0.18000	23.31
23/05/2026	4,727,497.40	0.18000	23.31
24/05/2026	4,727,497.40	0.18000	23.31
25/05/2026	4,727,497.40	0.18000	23.31
		Total	581.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O329

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
06/05/2026	3,000,243.88	0.18000	15.00
07/05/2026	3,000,243.88	0.18000	15.00
08/05/2026	3,000,243.88	0.18000	15.00
09/05/2026	3,000,243.88	0.18000	15.00
10/05/2026	3,000,243.88	0.18000	15.00
11/05/2026	3,000,243.88	0.18000	15.00
12/05/2026	3,000,243.88	0.18000	15.00
13/05/2026	3,000,243.88	0.18000	15.00
14/05/2026	3,000,243.88	0.18000	15.00
15/05/2026	3,000,243.88	0.18000	15.00
16/05/2026	3,000,243.88	0.18000	15.00
17/05/2026	3,000,243.88	0.18000	15.00
18/05/2026	3,000,243.88	0.18000	15.00
19/05/2026	3,000,243.88	0.18000	15.00
20/05/2026	12,744,179.43	0.18000	63.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O329

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
21/05/2026	5,843,593.56	0.18000	29.22
22/05/2026	5,471,740.99	0.18000	27.36
23/05/2026	5,471,740.99	0.18000	27.36
24/05/2026	5,471,740.99	0.18000	27.36
25/05/2026	5,471,740.99	0.18000	27.36
26/05/2026	2,980,980.80	0.18000	14.90
27/05/2026	2,980,980.80	0.18000	14.90
28/05/2026	2,980,980.80	0.18000	14.90
29/05/2026	2,980,980.80	0.18000	14.90
30/05/2026	2,980,980.80	0.18000	14.90
31/05/2026	2,980,980.80	0.18000	14.90
		Total	501.82

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O350

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1.40	0.36000	0.00
02/05/2026	1.40	0.36000	0.00
03/05/2026	1.40	0.36000	0.00
04/05/2026	1.40	0.36000	0.00
05/05/2026	1.40	0.36000	0.00
06/05/2026	1.40	0.36000	0.00
07/05/2026	1.40	0.36000	0.00
08/05/2026	1.40	0.36000	0.00
09/05/2026	1.40	0.36000	0.00
10/05/2026	1.40	0.36000	0.00
11/05/2026	1.40	0.36000	0.00
12/05/2026	1.40	0.36000	0.00
13/05/2026	1.40	0.36000	0.00
14/05/2026	1.40	0.36000	0.00
15/05/2026	1.40	0.36000	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O350

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1.40	0.36000	0.00
17/05/2026	1.40	0.36000	0.00
18/05/2026	1.40	0.36000	0.00
19/05/2026	1.40	0.36000	0.00
20/05/2026	1.40	0.36000	0.00
21/05/2026	1.40	0.36000	0.00
22/05/2026	1.40	0.36000	0.00
23/05/2026	1.40	0.36000	0.00
24/05/2026	1.40	0.36000	0.00
25/05/2026	1.40	0.36000	0.00
26/05/2026	1.40	0.36000	0.00
27/05/2026	1.40	0.36000	0.00
28/05/2026	1.40	0.36000	0.00
29/05/2026	1.40	0.36000	0.00
30/05/2026	1.40	0.36000	0.00
31/05/2026	1.40	0.36000	0.00
		Total	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O385

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,128,378.23	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
02/05/2026	2,128,378.23	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
03/05/2026	2,128,378.23	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
04/05/2026	2,136,838.98	USA Conventional	BONY MELLON N/YORK	0.01500	0.88
05/05/2026	2,113,434.57	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
06/05/2026	2,127,321.51	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
07/05/2026	2,127,402.37	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
08/05/2026	2,114,986.84	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
09/05/2026	2,114,986.84	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
10/05/2026	2,114,986.84	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
11/05/2026	2,110,739.07	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
12/05/2026	2,092,485.47	USA Conventional	BONY MELLON N/YORK	0.01500	0.86
13/05/2026	2,092,868.84	USA Conventional	BONY MELLON N/YORK	0.01500	0.86
14/05/2026	2,088,953.97	USA Conventional	BONY MELLON N/YORK	0.01500	0.86
15/05/2026	2,118,397.19	USA Conventional	BONY MELLON N/YORK	0.01500	0.87

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O385

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	2,118,397.19	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
17/05/2026	2,118,397.19	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
18/05/2026	2,083,507.86	USA Conventional	BONY MELLON N/YORK	0.01500	0.86
19/05/2026	2,058,314.76	USA Conventional	BONY MELLON N/YORK	0.01500	0.85
20/05/2026	2,047,322.94	USA Conventional	BONY MELLON N/YORK	0.01500	0.84
21/05/2026	2,061,024.66	USA Conventional	BONY MELLON N/YORK	0.01500	0.85
22/05/2026	2,067,616.81	USA Conventional	BONY MELLON N/YORK	0.01500	0.85
23/05/2026	2,067,616.81	USA Conventional	BONY MELLON N/YORK	0.01500	0.85
24/05/2026	2,067,616.81	USA Conventional	BONY MELLON N/YORK	0.01500	0.85
25/05/2026	2,085,250.23	USA Conventional	BONY MELLON N/YORK	0.01500	0.86
26/05/2026	2,073,508.43	USA Conventional	BONY MELLON N/YORK	0.01500	0.85
27/05/2026	2,097,007.75	USA Conventional	BONY MELLON N/YORK	0.01500	0.86
28/05/2026	2,112,612.91	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
29/05/2026	2,125,325.37	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
30/05/2026	2,125,325.37	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
31/05/2026	2,125,325.37	USA Conventional	BONY MELLON N/YORK	0.01500	0.87
				Total	26.78

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O642

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
25/05/2026	56,351.98	0.36000	0.56
		Total	0.56

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O642

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	4,602,000.69	0.18000	22.69
02/05/2026	4,602,000.69	0.18000	22.69
03/05/2026	4,602,000.69	0.18000	22.69
04/05/2026	4,602,000.69	0.18000	22.69
05/05/2026	4,260,618.08	0.18000	21.01
06/05/2026	4,228,682.09	0.18000	20.85
07/05/2026	4,261,396.41	0.18000	21.02
08/05/2026	4,233,972.50	0.18000	20.88
09/05/2026	4,233,972.50	0.18000	20.88
10/05/2026	4,233,972.50	0.18000	20.88
11/05/2026	4,214,949.98	0.18000	20.79
12/05/2026	4,195,113.50	0.18000	20.69
13/05/2026	4,166,264.84	0.18000	20.55
14/05/2026	4,175,139.64	0.18000	20.59
15/05/2026	4,156,647.07	0.18000	20.50

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O642

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	4,156,647.07	0.18000	20.50
17/05/2026	4,156,647.07	0.18000	20.50
18/05/2026	4,175,141.22	0.18000	20.59
19/05/2026	4,163,400.21	0.18000	20.53
20/05/2026	4,168,640.22	0.18000	20.56
21/05/2026	4,185,414.21	0.18000	20.64
22/05/2026	4,163,954.47	0.18000	20.53
23/05/2026	4,163,954.47	0.18000	20.53
24/05/2026	4,163,954.47	0.18000	20.53
25/05/2026	4,163,954.47	0.18000	20.53
26/05/2026	4,224,655.54	0.18000	20.83
27/05/2026	4,250,320.30	0.18000	20.96
28/05/2026	4,267,478.03	0.18000	21.05
29/05/2026	4,263,453.79	0.18000	21.03
30/05/2026	4,263,453.79	0.18000	21.03
31/05/2026	4,263,453.79	0.18000	21.03
		Total	650.78

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O642

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	490,452.69	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
01/05/2026	730,666.78	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
02/05/2026	490,452.69	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
02/05/2026	730,666.78	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
03/05/2026	490,452.69	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
03/05/2026	730,666.78	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
04/05/2026	413,747.15	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.17
04/05/2026	496,650.78	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
05/05/2026	496,710.12	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
05/05/2026	750,942.87	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
06/05/2026	486,603.96	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
06/05/2026	728,807.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O642

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	497,607.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
07/05/2026	742,240.80	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
08/05/2026	497,103.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
08/05/2026	756,920.98	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
09/05/2026	497,103.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
09/05/2026	756,920.98	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
10/05/2026	497,103.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
10/05/2026	756,920.98	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
11/05/2026	505,069.77	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
11/05/2026	771,053.28	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
12/05/2026	493,601.70	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
12/05/2026	757,468.95	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
13/05/2026	483,605.00	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O642

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	741,603.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
14/05/2026	487,219.70	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
14/05/2026	750,331.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
15/05/2026	497,726.14	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
15/05/2026	763,689.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
16/05/2026	497,726.14	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
16/05/2026	763,689.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
17/05/2026	497,726.14	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
17/05/2026	763,689.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
18/05/2026	476,471.10	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
18/05/2026	727,201.69	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
19/05/2026	486,612.96	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
19/05/2026	745,552.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O642

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	480,700.59	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
20/05/2026	738,435.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.30
21/05/2026	495,697.86	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
21/05/2026	760,836.68	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.31
22/05/2026	498,157.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
22/05/2026	769,610.73	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
23/05/2026	498,157.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
23/05/2026	769,610.73	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
24/05/2026	498,157.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
24/05/2026	769,610.73	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
25/05/2026	507,876.64	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
25/05/2026	782,828.51	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
26/05/2026	507,782.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O642

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	782,683.10	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
27/05/2026	506,889.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
27/05/2026	776,136.02	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
28/05/2026	507,070.75	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
28/05/2026	772,560.35	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
29/05/2026	512,035.94	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
29/05/2026	783,684.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
30/05/2026	512,035.94	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
30/05/2026	783,684.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
31/05/2026	512,035.94	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
31/05/2026	783,684.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.32
				Total	15.85

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O854

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	46,232,628.96	0.36000	462.33
02/05/2026	46,232,628.96	0.36000	462.33
03/05/2026	46,232,628.96	0.36000	462.33
04/05/2026	46,232,628.96	0.36000	462.33
05/05/2026	46,232,628.96	0.36000	462.33
06/05/2026	46,232,628.96	0.36000	462.33
07/05/2026	46,232,628.96	0.36000	462.33
08/05/2026	46,232,628.96	0.36000	462.33
09/05/2026	46,232,628.96	0.36000	462.33
10/05/2026	46,232,628.96	0.36000	462.33
11/05/2026	46,232,628.96	0.36000	462.33
12/05/2026	46,232,628.96	0.36000	462.33
13/05/2026	46,232,628.96	0.36000	462.33
14/05/2026	46,232,628.96	0.36000	462.33
15/05/2026	46,232,628.96	0.36000	462.33

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O854

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	46,232,628.96	0.36000	462.33
17/05/2026	46,232,628.96	0.36000	462.33
18/05/2026	46,232,628.96	0.36000	462.33
19/05/2026	46,232,628.96	0.36000	462.33
20/05/2026	46,232,628.96	0.36000	462.33
21/05/2026	46,232,628.96	0.36000	462.33
22/05/2026	46,232,628.96	0.36000	462.33
23/05/2026	46,232,628.96	0.36000	462.33
24/05/2026	46,232,628.96	0.36000	462.33
25/05/2026	46,232,628.96	0.36000	462.33
26/05/2026	46,232,628.96	0.36000	462.33
27/05/2026	46,232,628.96	0.36000	462.33
28/05/2026	46,232,628.96	0.36000	462.33
29/05/2026	46,232,628.96	0.36000	462.33
30/05/2026	46,232,628.96	0.36000	462.33
31/05/2026	46,232,628.96	0.36000	462.33
		Total	14,332.11

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O854

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	10,622,025.31	Germany Conventional	EUROCLEAR BANK	0.01500	4.37
02/05/2026	10,622,025.31	Germany Conventional	EUROCLEAR BANK	0.01500	4.37
03/05/2026	10,622,025.31	Germany Conventional	EUROCLEAR BANK	0.01500	4.37
04/05/2026	20,573,676.53	Germany Conventional	EUROCLEAR BANK	0.01500	8.45
05/05/2026	20,405,687.75	Germany Conventional	EUROCLEAR BANK	0.01500	8.39
06/05/2026	20,389,218.09	Germany Conventional	EUROCLEAR BANK	0.01500	8.38
07/05/2026	20,621,088.64	Germany Conventional	EUROCLEAR BANK	0.01500	8.47
08/05/2026	20,659,109.48	Germany Conventional	EUROCLEAR BANK	0.01500	8.49
09/05/2026	20,659,109.48	Germany Conventional	EUROCLEAR BANK	0.01500	8.49
10/05/2026	20,659,109.48	Germany Conventional	EUROCLEAR BANK	0.01500	8.49
11/05/2026	20,633,171.66	Germany Conventional	EUROCLEAR BANK	0.01500	8.48
12/05/2026	20,443,726.28	Germany Conventional	EUROCLEAR BANK	0.01500	8.40
13/05/2026	20,277,192.67	Germany Conventional	EUROCLEAR BANK	0.01500	8.33
14/05/2026	20,220,839.37	Germany Conventional	EUROCLEAR BANK	0.01500	8.31
15/05/2026	20,604,468.06	Germany Conventional	EUROCLEAR BANK	0.01500	8.47

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O854

Currency GBP

Fee Type NON CSH OSA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	20,604,468.06	Germany Conventional	EUROCLEAR BANK	0.01500	8.47
17/05/2026	20,604,468.06	Germany Conventional	EUROCLEAR BANK	0.01500	8.47
18/05/2026	20,126,552.06	Germany Conventional	EUROCLEAR BANK	0.01500	8.27
19/05/2026	20,055,826.11	Germany Conventional	EUROCLEAR BANK	0.01500	8.24
20/05/2026	19,905,156.47	Germany Conventional	EUROCLEAR BANK	0.01500	8.18
21/05/2026	20,249,615.07	Germany Conventional	EUROCLEAR BANK	0.01500	8.32
22/05/2026	20,290,020.92	Germany Conventional	EUROCLEAR BANK	0.01500	8.34
23/05/2026	20,290,020.92	Germany Conventional	EUROCLEAR BANK	0.01500	8.34
24/05/2026	20,290,020.92	Germany Conventional	EUROCLEAR BANK	0.01500	8.34
25/05/2026	20,522,434.50	Germany Conventional	EUROCLEAR BANK	0.01500	8.43
26/05/2026	20,862,410.87	Germany Conventional	EUROCLEAR BANK	0.01500	8.57
27/05/2026	20,842,644.86	Germany Conventional	EUROCLEAR BANK	0.01500	8.57
28/05/2026	20,759,983.14	Germany Conventional	EUROCLEAR BANK	0.01500	8.53
29/05/2026	20,898,088.38	Germany Conventional	EUROCLEAR BANK	0.01500	8.59
30/05/2026	20,898,088.38	Germany Conventional	EUROCLEAR BANK	0.01500	8.59
31/05/2026	20,898,088.38	Germany Conventional	EUROCLEAR BANK	0.01500	8.59
				Total	249.09

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O952

Currency EUR

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
25/05/2026	83,088.96	0.36000	0.83
26/05/2026	166,194.49	0.36000	1.66
		Total	2.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O952

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	3,159,769.89	0.18000	15.58
02/05/2026	3,159,769.89	0.18000	15.58
03/05/2026	3,159,769.89	0.18000	15.58
04/05/2026	3,159,769.89	0.18000	15.58
05/05/2026	3,159,769.89	0.18000	15.58
06/05/2026	3,159,769.89	0.18000	15.58
07/05/2026	3,159,769.89	0.18000	15.58
08/05/2026	3,159,769.89	0.18000	15.58
09/05/2026	3,159,769.89	0.18000	15.58
10/05/2026	3,159,769.89	0.18000	15.58
11/05/2026	3,159,769.89	0.18000	15.58
12/05/2026	3,159,769.89	0.18000	15.58
13/05/2026	3,159,769.89	0.18000	15.58
14/05/2026	3,159,769.89	0.18000	15.58
15/05/2026	3,159,769.89	0.18000	15.58

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O952

Currency GBP

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	3,159,769.89	0.18000	15.58
17/05/2026	3,159,769.89	0.18000	15.58
18/05/2026	3,159,769.89	0.18000	15.58
19/05/2026	3,159,769.89	0.18000	15.58
20/05/2026	3,159,769.89	0.18000	15.58
21/05/2026	3,159,769.89	0.18000	15.58
22/05/2026	3,159,769.89	0.18000	15.58
23/05/2026	3,159,769.89	0.18000	15.58
24/05/2026	3,159,769.89	0.18000	15.58
25/05/2026	3,159,769.89	0.18000	15.58
26/05/2026	3,159,769.89	0.18000	15.58
27/05/2026	3,159,769.89	0.18000	15.58
28/05/2026	3,159,769.89	0.18000	15.58
29/05/2026	3,159,769.89	0.18000	15.58
30/05/2026	3,159,769.89	0.18000	15.58
31/05/2026	3,159,769.89	0.18000	15.58
		Total	483.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O952

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
01/05/2026	65,896,676.25	0.18000	329.48
02/05/2026	65,896,676.25	0.18000	329.48
03/05/2026	65,896,676.25	0.18000	329.48
04/05/2026	64,518,571.05	0.18000	322.59
05/05/2026	64,518,571.05	0.18000	322.59
06/05/2026	71,516,811.99	0.18000	357.58
07/05/2026	66,134,704.80	0.18000	330.67
08/05/2026	65,193,465.33	0.18000	325.97
09/05/2026	65,193,465.33	0.18000	325.97
10/05/2026	65,193,465.33	0.18000	325.97
11/05/2026	66,485,483.05	0.18000	332.43
12/05/2026	63,671,483.94	0.18000	318.36
13/05/2026	63,610,870.38	0.18000	318.05
14/05/2026	63,610,870.38	0.18000	318.05
15/05/2026	63,319,234.76	0.18000	316.60

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account O952

Currency USD

Fee Type CSH COL OSA FEE

Date	Position	Rate	Fee Amount
16/05/2026	63,319,234.76	0.18000	316.60
17/05/2026	63,319,234.76	0.18000	316.60
18/05/2026	59,727,062.99	0.18000	298.64
19/05/2026	59,727,062.99	0.18000	298.64
20/05/2026	64,789,244.14	0.18000	323.95
21/05/2026	60,148,329.82	0.18000	300.74
22/05/2026	58,510,913.48	0.18000	292.55
23/05/2026	58,510,913.48	0.18000	292.55
24/05/2026	58,510,913.48	0.18000	292.55
25/05/2026	58,510,913.48	0.18000	292.55
26/05/2026	62,295,417.37	0.18000	311.48
27/05/2026	62,295,417.37	0.18000	311.48
28/05/2026	57,821,581.88	0.18000	289.11
29/05/2026	58,376,274.99	0.18000	291.88
30/05/2026	58,376,274.99	0.18000	291.88
31/05/2026	58,376,274.99	0.18000	291.88
		Total	9,716.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account P

Currency USD

Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
01/05/2026	50,001,000.00	0.33000	458.34
02/05/2026	50,001,000.00	0.33000	458.34
03/05/2026	50,001,000.00	0.33000	458.34
04/05/2026	50,001,000.00	0.33000	458.34
05/05/2026	50,001,000.00	0.33000	458.34
06/05/2026	50,001,000.00	0.33000	458.34
07/05/2026	50,001,000.00	0.33000	458.34
08/05/2026	50,001,000.00	0.33000	458.34
09/05/2026	50,001,000.00	0.33000	458.34
10/05/2026	50,001,000.00	0.33000	458.34
11/05/2026	50,001,000.00	0.33000	458.34
12/05/2026	50,001,000.00	0.33000	458.34
13/05/2026	50,001,000.00	0.33000	458.34
14/05/2026	50,001,000.00	0.33000	458.34
15/05/2026	50,001,000.00	0.33000	458.34

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account P

Currency USD

Fee Type CSH COL FEE

Date	Position	Rate	Fee Amount
16/05/2026	50,001,000.00	0.33000	458.34
17/05/2026	50,001,000.00	0.33000	458.34
18/05/2026	50,001,000.00	0.33000	458.34
19/05/2026	50,001,000.00	0.33000	458.34
20/05/2026	50,001,000.00	0.33000	458.34
21/05/2026	50,001,000.00	0.33000	458.34
22/05/2026	50,001,000.00	0.33000	458.34
23/05/2026	50,001,000.00	0.33000	458.34
24/05/2026	50,001,000.00	0.33000	458.34
25/05/2026	50,001,000.00	0.33000	458.34
26/05/2026	50,001,000.00	0.33000	458.34
27/05/2026	50,001,000.00	0.33000	458.34
28/05/2026	50,001,000.00	0.33000	458.34
29/05/2026	50,001,000.00	0.33000	458.34
30/05/2026	50,001,000.00	0.33000	458.34
31/05/2026	50,001,000.00	0.33000	458.34
		Total	14,208.62

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S003

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	8,551,287.66	Japan Conventional	EUROCLEAR BANK	0.01500	3.51
02/05/2026	8,551,287.66	Japan Conventional	EUROCLEAR BANK	0.01500	3.51
03/05/2026	8,551,287.66	Japan Conventional	EUROCLEAR BANK	0.01500	3.51
04/05/2026	8,558,951.78	Japan Conventional	EUROCLEAR BANK	0.01500	3.52
05/05/2026	8,529,428.70	Japan Conventional	EUROCLEAR BANK	0.01500	3.51
06/05/2026	8,528,644.40	Japan Conventional	EUROCLEAR BANK	0.01500	3.50
07/05/2026	8,571,587.24	Japan Conventional	EUROCLEAR BANK	0.01500	3.52
08/05/2026	8,589,623.50	Japan Conventional	EUROCLEAR BANK	0.01500	3.53
09/05/2026	8,589,623.50	Japan Conventional	EUROCLEAR BANK	0.01500	3.53
10/05/2026	8,589,623.50	Japan Conventional	EUROCLEAR BANK	0.01500	3.53
11/05/2026	8,575,003.49	Japan Conventional	EUROCLEAR BANK	0.01500	3.52
12/05/2026	8,537,758.80	Japan Conventional	EUROCLEAR BANK	0.01500	3.51
13/05/2026	8,543,142.47	Japan Conventional	EUROCLEAR BANK	0.01500	3.51
14/05/2026	8,514,164.13	Japan Conventional	EUROCLEAR BANK	0.01500	3.50
15/05/2026	8,584,826.96	Japan Conventional	EUROCLEAR BANK	0.01500	3.53

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S003

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	8,584,826.96	Japan Conventional	EUROCLEAR BANK	0.01500	3.53
17/05/2026	8,584,826.96	Japan Conventional	EUROCLEAR BANK	0.01500	3.53
18/05/2026	8,573,094.19	Japan Conventional	EUROCLEAR BANK	0.01500	3.52
19/05/2026	8,523,505.82	Japan Conventional	EUROCLEAR BANK	0.01500	3.50
20/05/2026	8,495,146.45	Japan Conventional	EUROCLEAR BANK	0.01500	3.49
21/05/2026	8,498,398.78	Japan Conventional	EUROCLEAR BANK	0.01500	3.49
22/05/2026	8,475,674.53	Japan Conventional	EUROCLEAR BANK	0.01500	3.48
23/05/2026	8,475,674.53	Japan Conventional	EUROCLEAR BANK	0.01500	3.48
24/05/2026	8,475,674.53	Japan Conventional	EUROCLEAR BANK	0.01500	3.48
25/05/2026	8,492,139.07	Japan Conventional	EUROCLEAR BANK	0.01500	3.49
26/05/2026	8,567,478.18	Japan Conventional	EUROCLEAR BANK	0.01500	3.52
27/05/2026	8,655,333.36	Japan Conventional	EUROCLEAR BANK	0.01500	3.56
28/05/2026	8,661,480.30	Japan Conventional	EUROCLEAR BANK	0.01500	3.56
29/05/2026	8,704,565.37	Japan Conventional	EUROCLEAR BANK	0.01500	3.58
30/05/2026	8,704,565.37	Japan Conventional	EUROCLEAR BANK	0.01500	3.58
31/05/2026	8,704,565.37	Japan Conventional	EUROCLEAR BANK	0.01500	3.58
				Total	109.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S004

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	56,759.43	0.36000	0.57
		Total	0.57

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S004

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	975,000.00	0.18000	4.81
02/05/2026	975,000.00	0.18000	4.81
03/05/2026	975,000.00	0.18000	4.81
04/05/2026	975,000.00	0.18000	4.81
05/05/2026	975,000.00	0.18000	4.81
06/05/2026	969,000.00	0.18000	4.78
07/05/2026	969,000.00	0.18000	4.78
08/05/2026	965,000.00	0.18000	4.76
09/05/2026	965,000.00	0.18000	4.76
10/05/2026	965,000.00	0.18000	4.76
11/05/2026	965,000.00	0.18000	4.76
12/05/2026	965,000.00	0.18000	4.76
13/05/2026	965,000.00	0.18000	4.76
14/05/2026	965,000.00	0.18000	4.76
15/05/2026	963,000.00	0.18000	4.75

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S004

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	963,000.00	0.18000	4.75
17/05/2026	963,000.00	0.18000	4.75
18/05/2026	963,000.00	0.18000	4.75
19/05/2026	963,000.00	0.18000	4.75
20/05/2026	961,000.00	0.18000	4.74
21/05/2026	961,000.00	0.18000	4.74
22/05/2026	961,000.00	0.18000	4.74
23/05/2026	961,000.00	0.18000	4.74
24/05/2026	961,000.00	0.18000	4.74
25/05/2026	961,000.00	0.18000	4.74
26/05/2026	961,000.00	0.18000	4.74
27/05/2026	961,000.00	0.18000	4.74
28/05/2026	961,000.00	0.18000	4.74
29/05/2026	961,000.00	0.18000	4.74
30/05/2026	961,000.00	0.18000	4.74
31/05/2026	961,000.00	0.18000	4.74
		Total	147.53

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S004

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	43,323.88	0.18000	0.22
		Total	0.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
28/05/2026	2,500,000.00	0.36000	25.00
29/05/2026	9,894,659.55	0.36000	98.95
30/05/2026	9,894,659.55	0.36000	98.95
31/05/2026	9,894,659.55	0.36000	98.95
		Total	321.84

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	83,472.29	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
01/05/2026	393,157.59	AGCY KFW	EUROCLEAR BANK	0.01500	0.16
01/05/2026	3,996,368.59	European Investment Bank	EUROCLEAR BANK	0.01500	1.64
01/05/2026	4,520,906.27	SNAT EU	EUROCLEAR BANK	0.01500	1.86
01/05/2026	6,742,330.33	Japan Conventional	EUROCLEAR BANK	0.01500	2.77
01/05/2026	12,875,540.11	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.29
02/05/2026	83,472.29	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
02/05/2026	393,157.59	AGCY KFW	EUROCLEAR BANK	0.01500	0.16
02/05/2026	3,996,368.59	European Investment Bank	EUROCLEAR BANK	0.01500	1.64
02/05/2026	4,520,906.27	SNAT EU	EUROCLEAR BANK	0.01500	1.86
02/05/2026	6,742,330.33	Japan Conventional	EUROCLEAR BANK	0.01500	2.77
02/05/2026	12,875,540.11	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.29
03/05/2026	83,472.29	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
03/05/2026	393,157.59	AGCY KFW	EUROCLEAR BANK	0.01500	0.16
03/05/2026	3,996,368.59	European Investment Bank	EUROCLEAR BANK	0.01500	1.64

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
03/05/2026	4,520,906.27	SNAT EU	EUROCLEAR BANK	0.01500	1.86
03/05/2026	6,742,330.33	Japan Conventional	EUROCLEAR BANK	0.01500	2.77
03/05/2026	12,875,540.11	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.29
04/05/2026	83,579.60	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
04/05/2026	329,572.53	AGCY KFW	EUROCLEAR BANK	0.01500	0.14
04/05/2026	3,998,221.34	European Investment Bank	EUROCLEAR BANK	0.01500	1.64
04/05/2026	4,523,002.20	SNAT EU	EUROCLEAR BANK	0.01500	1.86
04/05/2026	6,729,268.24	Japan Conventional	EUROCLEAR BANK	0.01500	2.77
04/05/2026	12,914,967.56	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.31
05/05/2026	83,483.03	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
05/05/2026	184,610.65	AGCY KFW	EUROCLEAR BANK	0.01500	0.08
05/05/2026	3,995,537.28	European Investment Bank	EUROCLEAR BANK	0.01500	1.64
05/05/2026	4,506,867.15	SNAT EU	EUROCLEAR BANK	0.01500	1.85
05/05/2026	6,764,491.99	Japan Conventional	EUROCLEAR BANK	0.01500	2.78
05/05/2026	12,916,510.51	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.31
06/05/2026	83,719.06	European Investment Bank	EUROCLEAR BANK	0.01500	0.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	97,962.86	European Investment Bank	EUROCLEAR BANK	0.01500	0.04
06/05/2026	248,649.47	AGCY KFW	EUROCLEAR BANK	0.01500	0.10
06/05/2026	3,899,640.66	European Investment Bank	EUROCLEAR BANK	0.01500	1.60
06/05/2026	4,519,580.67	SNAT EU	EUROCLEAR BANK	0.01500	1.86
06/05/2026	6,709,754.81	Japan Conventional	EUROCLEAR BANK	0.01500	2.76
06/05/2026	12,846,225.92	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.28
07/05/2026	83,753.19	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
07/05/2026	98,405.81	European Investment Bank	EUROCLEAR BANK	0.01500	0.04
07/05/2026	278,905.26	SNAT IBRD	EUROCLEAR BANK	0.01500	0.11
07/05/2026	3,911,572.06	European Investment Bank	EUROCLEAR BANK	0.01500	1.61
07/05/2026	4,553,041.47	SNAT EU	EUROCLEAR BANK	0.01500	1.87
07/05/2026	6,750,711.79	Japan Conventional	EUROCLEAR BANK	0.01500	2.77
07/05/2026	12,943,728.00	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.32
08/05/2026	83,754.14	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
08/05/2026	98,418.50	European Investment Bank	EUROCLEAR BANK	0.01500	0.04
08/05/2026	245,756.45	AGCY KFW	EUROCLEAR BANK	0.01500	0.10

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	3,915,112.52	European Investment Bank	EUROCLEAR BANK	0.01500	1.61
08/05/2026	4,557,569.31	SNAT EU	EUROCLEAR BANK	0.01500	1.87
08/05/2026	6,757,573.52	Japan Conventional	EUROCLEAR BANK	0.01500	2.78
08/05/2026	12,934,681.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.32
09/05/2026	83,754.14	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
09/05/2026	98,418.50	European Investment Bank	EUROCLEAR BANK	0.01500	0.04
09/05/2026	245,756.45	AGCY KFW	EUROCLEAR BANK	0.01500	0.10
09/05/2026	3,915,112.52	European Investment Bank	EUROCLEAR BANK	0.01500	1.61
09/05/2026	4,557,569.31	SNAT EU	EUROCLEAR BANK	0.01500	1.87
09/05/2026	6,757,573.52	Japan Conventional	EUROCLEAR BANK	0.01500	2.78
09/05/2026	12,934,681.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.32
10/05/2026	83,754.14	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
10/05/2026	98,418.50	European Investment Bank	EUROCLEAR BANK	0.01500	0.04
10/05/2026	245,756.45	AGCY KFW	EUROCLEAR BANK	0.01500	0.10
10/05/2026	3,915,112.52	European Investment Bank	EUROCLEAR BANK	0.01500	1.61
10/05/2026	4,557,569.31	SNAT EU	EUROCLEAR BANK	0.01500	1.87

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
10/05/2026	6,757,573.52	Japan Conventional	EUROCLEAR BANK	0.01500	2.78
10/05/2026	12,934,681.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.32
11/05/2026	83,543.95	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
11/05/2026	156,855.66	AGCY KFW	EUROCLEAR BANK	0.01500	0.06
11/05/2026	4,010,988.66	European Investment Bank	EUROCLEAR BANK	0.01500	1.65
11/05/2026	4,554,857.95	SNAT EU	EUROCLEAR BANK	0.01500	1.87
11/05/2026	6,736,320.13	Japan Conventional	EUROCLEAR BANK	0.01500	2.77
11/05/2026	12,965,454.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.33
12/05/2026	83,372.01	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
12/05/2026	3,161,641.14	AGCY KFW	EUROCLEAR BANK	0.01500	1.30
12/05/2026	4,539,505.21	SNAT EU	EUROCLEAR BANK	0.01500	1.87
12/05/2026	6,703,368.58	Japan Conventional	EUROCLEAR BANK	0.01500	2.75
12/05/2026	12,901,275.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.30
13/05/2026	83,599.76	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
13/05/2026	166,735.73	AGCY KFW	EUROCLEAR BANK	0.01500	0.07
13/05/2026	4,534,856.74	SNAT EU	EUROCLEAR BANK	0.01500	1.86

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	10,681,266.87	Japan Conventional	EUROCLEAR BANK	0.01500	4.39
13/05/2026	12,825,647.57	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.27
14/05/2026	83,573.85	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
14/05/2026	142,926.42	AGCY KFW	EUROCLEAR BANK	0.01500	0.06
14/05/2026	4,528,200.32	SNAT EU	EUROCLEAR BANK	0.01500	1.86
14/05/2026	10,667,898.81	Japan Conventional	EUROCLEAR BANK	0.01500	4.38
14/05/2026	12,857,696.86	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.28
15/05/2026	84,494.27	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
15/05/2026	200,987.41	AGCY KFW	EUROCLEAR BANK	0.01500	0.08
15/05/2026	4,576,060.68	SNAT EU	EUROCLEAR BANK	0.01500	1.88
15/05/2026	10,730,462.74	Japan Conventional	EUROCLEAR BANK	0.01500	4.41
15/05/2026	12,913,962.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.31
16/05/2026	84,494.27	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
16/05/2026	200,987.41	AGCY KFW	EUROCLEAR BANK	0.01500	0.08
16/05/2026	4,576,060.68	SNAT EU	EUROCLEAR BANK	0.01500	1.88
16/05/2026	10,730,462.74	Japan Conventional	EUROCLEAR BANK	0.01500	4.41

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	12,913,962.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.31
17/05/2026	84,494.27	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
17/05/2026	200,987.41	AGCY KFW	EUROCLEAR BANK	0.01500	0.08
17/05/2026	4,576,060.68	SNAT EU	EUROCLEAR BANK	0.01500	1.88
17/05/2026	10,730,462.74	Japan Conventional	EUROCLEAR BANK	0.01500	4.41
17/05/2026	12,913,962.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.31
18/05/2026	84,270.99	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
18/05/2026	317,091.47	AGCY KFW	EUROCLEAR BANK	0.01500	0.13
18/05/2026	4,538,979.42	SNAT EU	EUROCLEAR BANK	0.01500	1.87
18/05/2026	10,742,074.08	Japan Conventional	EUROCLEAR BANK	0.01500	4.41
18/05/2026	12,785,864.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.25
19/05/2026	83,703.87	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
19/05/2026	175,595.11	AGCY KFW	EUROCLEAR BANK	0.01500	0.07
19/05/2026	4,523,224.22	SNAT EU	EUROCLEAR BANK	0.01500	1.86
19/05/2026	10,650,584.67	Japan Conventional	EUROCLEAR BANK	0.01500	4.38

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
19/05/2026	12,844,858.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.28
20/05/2026	83,291.78	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
20/05/2026	107,944.07	AGCY KFW	EUROCLEAR BANK	0.01500	0.04
20/05/2026	4,500,408.04	SNAT EU	EUROCLEAR BANK	0.01500	1.85
20/05/2026	10,643,618.27	Japan Conventional	EUROCLEAR BANK	0.01500	4.37
20/05/2026	12,821,014.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.27
21/05/2026	67,887.99	AGCY KFW	EUROCLEAR BANK	0.01500	0.03
21/05/2026	83,566.74	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
21/05/2026	4,530,900.21	SNAT EU	EUROCLEAR BANK	0.01500	1.86
21/05/2026	10,619,211.05	Japan Conventional	EUROCLEAR BANK	0.01500	4.36
21/05/2026	12,931,366.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.31
22/05/2026	68,962.09	AGCY KFW	EUROCLEAR BANK	0.01500	0.03
22/05/2026	83,531.09	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
22/05/2026	4,527,527.93	SNAT EU	EUROCLEAR BANK	0.01500	1.86
22/05/2026	10,619,880.98	Japan Conventional	EUROCLEAR BANK	0.01500	4.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
22/05/2026	12,841,034.08	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.28
23/05/2026	68,962.09	AGCY KFW	EUROCLEAR BANK	0.01500	0.03
23/05/2026	83,531.09	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
23/05/2026	4,527,527.93	SNAT EU	EUROCLEAR BANK	0.01500	1.86
23/05/2026	10,619,880.98	Japan Conventional	EUROCLEAR BANK	0.01500	4.36
23/05/2026	12,841,034.08	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.28
24/05/2026	68,962.09	AGCY KFW	EUROCLEAR BANK	0.01500	0.03
24/05/2026	83,531.09	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
24/05/2026	4,527,527.93	SNAT EU	EUROCLEAR BANK	0.01500	1.86
24/05/2026	10,619,880.98	Japan Conventional	EUROCLEAR BANK	0.01500	4.36
24/05/2026	12,841,034.08	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.28
25/05/2026	81,920.60	AGCY KFW	EUROCLEAR BANK	0.01500	0.03
25/05/2026	83,512.96	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
25/05/2026	4,540,406.58	SNAT EU	EUROCLEAR BANK	0.01500	1.87
25/05/2026	10,608,206.47	Japan Conventional	EUROCLEAR BANK	0.01500	4.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	12,895,441.48	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.30
26/05/2026	83,205.91	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
26/05/2026	321,459.81	AGCY KFW	EUROCLEAR BANK	0.01500	0.13
26/05/2026	4,567,046.83	SNAT EU	EUROCLEAR BANK	0.01500	1.88
26/05/2026	10,592,478.52	Japan Conventional	EUROCLEAR BANK	0.01500	4.35
26/05/2026	12,893,046.17	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.30
27/05/2026	84,008.26	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
27/05/2026	453,638.20	AGCY KFW	EUROCLEAR BANK	0.01500	0.19
27/05/2026	4,575,088.08	SNAT EU	EUROCLEAR BANK	0.01500	1.88
27/05/2026	10,612,830.24	Japan Conventional	EUROCLEAR BANK	0.01500	4.36
27/05/2026	12,919,121.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.31
28/05/2026	84,202.44	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
28/05/2026	450,715.51	AGCY KFW	EUROCLEAR BANK	0.01500	0.19
28/05/2026	4,578,913.52	SNAT EU	EUROCLEAR BANK	0.01500	1.88
28/05/2026	10,622,775.64	Japan Conventional	EUROCLEAR BANK	0.01500	4.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	12,932,984.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.31
29/05/2026	84,240.85	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
29/05/2026	98,137.05	European Investment Bank	EUROCLEAR BANK	0.01500	0.04
29/05/2026	3,195,044.67	AGCY KFW	EUROCLEAR BANK	0.01500	1.31
29/05/2026	3,932,214.83	European Investment Bank	EUROCLEAR BANK	0.01500	1.62
29/05/2026	4,592,928.33	SNAT EU	EUROCLEAR BANK	0.01500	1.89
29/05/2026	10,638,829.33	Japan Conventional	EUROCLEAR BANK	0.01500	4.37
29/05/2026	12,967,039.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.33
30/05/2026	84,240.85	European Investment Bank	EUROCLEAR BANK	0.01500	0.03
30/05/2026	98,137.05	European Investment Bank	EUROCLEAR BANK	0.01500	0.04
30/05/2026	3,195,044.67	AGCY KFW	EUROCLEAR BANK	0.01500	1.31
30/05/2026	3,932,214.83	European Investment Bank	EUROCLEAR BANK	0.01500	1.62
30/05/2026	4,592,928.33	SNAT EU	EUROCLEAR BANK	0.01500	1.89
30/05/2026	10,638,829.33	Japan Conventional	EUROCLEAR BANK	0.01500	4.37
30/05/2026	12,967,039.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.33
31/05/2026	84,240.85	European Investment Bank	EUROCLEAR BANK	0.01500	0.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
31/05/2026	98,137.05	European Investment Bank	EUROCLEAR BANK	0.01500	0.04
31/05/2026	3,195,044.67	AGCY KFW	EUROCLEAR BANK	0.01500	1.31
31/05/2026	3,932,214.83	European Investment Bank	EUROCLEAR BANK	0.01500	1.62
31/05/2026	4,592,928.33	SNAT EU	EUROCLEAR BANK	0.01500	1.89
31/05/2026	10,638,829.33	Japan Conventional	EUROCLEAR BANK	0.01500	4.37
31/05/2026	12,967,039.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	5.33
				Total	370.57

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S012

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	3,214,159.86	0.18000	16.07
16/05/2026	3,214,159.86	0.18000	16.07
17/05/2026	3,214,159.86	0.18000	16.07
		Total	48.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S014

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	5,807,097.88	0.36000	58.07
02/05/2026	5,807,097.88	0.36000	58.07
03/05/2026	5,807,097.88	0.36000	58.07
04/05/2026	5,817,230.79	0.36000	58.17
05/05/2026	5,817,064.82	0.36000	58.17
06/05/2026	5,855,722.60	0.36000	58.56
07/05/2026	5,864,751.31	0.36000	58.65
08/05/2026	5,788,420.98	0.36000	57.88
09/05/2026	5,788,420.98	0.36000	57.88
10/05/2026	5,788,420.98	0.36000	57.88
11/05/2026	5,760,179.03	0.36000	57.60
12/05/2026	5,781,768.01	0.36000	57.82
13/05/2026	5,829,606.49	0.36000	58.30
14/05/2026	5,878,646.49	0.36000	58.79
15/05/2026	5,897,703.65	0.36000	58.98

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S014

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	5,897,703.65	0.36000	58.98
17/05/2026	5,897,703.65	0.36000	58.98
18/05/2026	5,863,244.67	0.36000	58.63
19/05/2026	5,920,875.79	0.36000	59.21
20/05/2026	5,939,164.45	0.36000	59.39
21/05/2026	5,932,457.27	0.36000	59.32
22/05/2026	5,878,468.69	0.36000	58.78
23/05/2026	5,878,468.69	0.36000	58.78
24/05/2026	5,878,468.69	0.36000	58.78
25/05/2026	5,872,217.35	0.36000	58.72
26/05/2026	5,829,807.45	0.36000	58.30
27/05/2026	5,759,212.69	0.36000	57.59
28/05/2026	5,766,625.53	0.36000	57.67
29/05/2026	5,775,424.50	0.36000	57.75
30/05/2026	5,775,424.50	0.36000	57.75
31/05/2026	5,775,424.50	0.36000	57.75
		Total	1,809.30

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S014

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	210,750.28	0.18000	1.04
02/05/2026	210,750.28	0.18000	1.04
03/05/2026	210,750.28	0.18000	1.04
04/05/2026	210,750.28	0.18000	1.04
05/05/2026	210,750.28	0.18000	1.04
07/05/2026	210,750.28	0.18000	1.04
08/05/2026	210,750.28	0.18000	1.04
09/05/2026	210,750.28	0.18000	1.04
10/05/2026	210,750.28	0.18000	1.04
11/05/2026	210,750.28	0.18000	1.04
12/05/2026	210,750.28	0.18000	1.04
13/05/2026	210,750.28	0.18000	1.04
14/05/2026	210,750.28	0.18000	1.04
15/05/2026	210,750.28	0.18000	1.04
16/05/2026	210,750.28	0.18000	1.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S014

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
17/05/2026	210,750.28	0.18000	1.04
18/05/2026	210,750.28	0.18000	1.04
19/05/2026	210,750.28	0.18000	1.04
20/05/2026	210,750.28	0.18000	1.04
21/05/2026	210,750.28	0.18000	1.04
22/05/2026	210,750.28	0.18000	1.04
23/05/2026	210,750.28	0.18000	1.04
24/05/2026	210,750.28	0.18000	1.04
25/05/2026	210,750.28	0.18000	1.04
26/05/2026	210,750.28	0.18000	1.04
27/05/2026	210,750.28	0.18000	1.04
28/05/2026	210,750.28	0.18000	1.04
29/05/2026	210,750.28	0.18000	1.04
30/05/2026	210,750.28	0.18000	1.04
31/05/2026	210,750.28	0.18000	1.04
		Total	31.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S014

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	967,125.18	0.18000	4.84
02/05/2026	967,125.18	0.18000	4.84
03/05/2026	967,125.18	0.18000	4.84
04/05/2026	1,167,963.93	0.18000	5.84
05/05/2026	1,180,402.40	0.18000	5.90
06/05/2026	871,993.00	0.18000	4.36
07/05/2026	1,032,420.06	0.18000	5.16
08/05/2026	1,206,719.06	0.18000	6.03
09/05/2026	1,206,719.06	0.18000	6.03
10/05/2026	1,206,719.06	0.18000	6.03
11/05/2026	1,150,735.90	0.18000	5.75
12/05/2026	1,244,471.98	0.18000	6.22
13/05/2026	1,140,878.64	0.18000	5.70
14/05/2026	1,079,774.29	0.18000	5.40
15/05/2026	844,340.93	0.18000	4.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S014

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	844,340.93	0.18000	4.22
17/05/2026	844,340.93	0.18000	4.22
18/05/2026	841,727.14	0.18000	4.21
19/05/2026	716,780.70	0.18000	3.58
20/05/2026	734,645.09	0.18000	3.67
21/05/2026	651,161.95	0.18000	3.26
22/05/2026	807,396.27	0.18000	4.04
23/05/2026	807,396.27	0.18000	4.04
24/05/2026	807,396.27	0.18000	4.04
25/05/2026	807,396.27	0.18000	4.04
26/05/2026	777,923.05	0.18000	3.89
27/05/2026	934,095.64	0.18000	4.67
28/05/2026	871,930.00	0.18000	4.36
29/05/2026	885,083.50	0.18000	4.43
30/05/2026	885,083.50	0.18000	4.43
31/05/2026	885,083.50	0.18000	4.43
		Total	146.68

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S015

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	1,472,372.11	0.36000	14.72
26/05/2026	1,472,372.11	0.36000	14.72
27/05/2026	1,472,372.11	0.36000	14.72
28/05/2026	1,472,372.11	0.36000	14.72
29/05/2026	1,472,372.11	0.36000	14.72
30/05/2026	1,472,372.11	0.36000	14.72
31/05/2026	1,472,372.11	0.36000	14.72
		Total	103.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S015

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	132,767,474.04	0.18000	663.84
02/05/2026	132,767,474.04	0.18000	663.84
03/05/2026	132,767,474.04	0.18000	663.84
04/05/2026	132,694,291.58	0.18000	663.47
05/05/2026	131,955,681.28	0.18000	659.78
06/05/2026	150,069,627.83	0.18000	750.35
07/05/2026	138,314,820.40	0.18000	691.57
08/05/2026	137,112,405.69	0.18000	685.56
09/05/2026	137,112,405.69	0.18000	685.56
10/05/2026	137,112,405.69	0.18000	685.56
11/05/2026	136,930,255.03	0.18000	684.65
12/05/2026	136,153,331.72	0.18000	680.77
13/05/2026	133,993,255.07	0.18000	669.97
14/05/2026	135,807,633.85	0.18000	679.04
15/05/2026	137,074,461.25	0.18000	685.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S015

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	137,074,461.25	0.18000	685.37
17/05/2026	137,074,461.25	0.18000	685.37
18/05/2026	130,721,408.08	0.18000	653.61
19/05/2026	132,335,625.39	0.18000	661.68
20/05/2026	147,870,040.69	0.18000	739.35
21/05/2026	136,755,130.33	0.18000	683.78
22/05/2026	135,029,015.12	0.18000	675.15
23/05/2026	135,029,015.12	0.18000	675.15
24/05/2026	135,029,015.12	0.18000	675.15
25/05/2026	135,029,015.12	0.18000	675.15
26/05/2026	137,637,211.18	0.18000	688.19
27/05/2026	139,041,041.26	0.18000	695.21
28/05/2026	139,410,219.69	0.18000	697.05
29/05/2026	146,974,326.25	0.18000	734.87
30/05/2026	146,974,326.25	0.18000	734.87
31/05/2026	146,974,326.25	0.18000	734.87
		Total	21,307.96

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S019

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	992.42	0.36000	0.01
02/05/2026	992.42	0.36000	0.01
03/05/2026	992.42	0.36000	0.01
04/05/2026	992.42	0.36000	0.01
05/05/2026	992.42	0.36000	0.01
06/05/2026	992.42	0.36000	0.01
07/05/2026	992.42	0.36000	0.01
08/05/2026	992.42	0.36000	0.01
09/05/2026	992.42	0.36000	0.01
10/05/2026	992.42	0.36000	0.01
11/05/2026	992.42	0.36000	0.01
12/05/2026	992.42	0.36000	0.01
13/05/2026	992.42	0.36000	0.01
14/05/2026	992.42	0.36000	0.01
15/05/2026	992.42	0.36000	0.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S019

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	992.42	0.36000	0.01
17/05/2026	992.42	0.36000	0.01
18/05/2026	992.42	0.36000	0.01
19/05/2026	992.42	0.36000	0.01
20/05/2026	992.42	0.36000	0.01
21/05/2026	992.42	0.36000	0.01
22/05/2026	992.42	0.36000	0.01
23/05/2026	992.42	0.36000	0.01
24/05/2026	992.42	0.36000	0.01
25/05/2026	992.42	0.36000	0.01
26/05/2026	992.42	0.36000	0.01
27/05/2026	992.42	0.36000	0.01
28/05/2026	992.42	0.36000	0.01
29/05/2026	992.42	0.36000	0.01
30/05/2026	992.42	0.36000	0.01
31/05/2026	992.42	0.36000	0.01
		Total	0.31

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S022

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	4,884,911.52	0.36000	48.85
02/05/2026	4,884,911.52	0.36000	48.85
03/05/2026	4,884,911.52	0.36000	48.85
04/05/2026	4,230,416.64	0.36000	42.30
05/05/2026	4,230,416.64	0.36000	42.30
06/05/2026	4,473,833.31	0.36000	44.74
12/05/2026	161,673.59	0.36000	1.62
13/05/2026	367,500.01	0.36000	3.68
14/05/2026	355,797.28	0.36000	3.56
15/05/2026	355,797.28	0.36000	3.56
16/05/2026	355,797.28	0.36000	3.56
17/05/2026	355,797.28	0.36000	3.56
18/05/2026	287,439.94	0.36000	2.87
19/05/2026	444,963.49	0.36000	4.45
20/05/2026	863,241.44	0.36000	8.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S022

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
22/05/2026	1,591,981.04	0.36000	15.92
23/05/2026	1,591,981.04	0.36000	15.92
24/05/2026	1,591,981.04	0.36000	15.92
27/05/2026	1,290,633.40	0.36000	12.91
28/05/2026	84,688.58	0.36000	0.85
		Total	372.89

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S022

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,362,751.19	0.18000	6.72
02/05/2026	1,362,751.19	0.18000	6.72
03/05/2026	1,362,751.19	0.18000	6.72
04/05/2026	1,362,751.19	0.18000	6.72
05/05/2026	934,068.18	0.18000	4.61
06/05/2026	5,012,941.04	0.18000	24.72
14/05/2026	3,433,126.73	0.18000	16.93
15/05/2026	201,896.07	0.18000	1.00
16/05/2026	201,896.07	0.18000	1.00
17/05/2026	201,896.07	0.18000	1.00
18/05/2026	201,896.07	0.18000	1.00
19/05/2026	201,896.07	0.18000	1.00
20/05/2026	201,896.07	0.18000	1.00
22/05/2026	5,078,110.38	0.18000	25.04
23/05/2026	5,078,110.38	0.18000	25.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S022

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
24/05/2026	5,078,110.38	0.18000	25.04
25/05/2026	5,078,110.38	0.18000	25.04
26/05/2026	2,142,297.51	0.18000	10.56
27/05/2026	2,142,297.51	0.18000	10.56
		Total	200.41

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S022

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	82,729,471.56	0.18000	413.65
02/05/2026	82,729,471.56	0.18000	413.65
03/05/2026	82,729,471.56	0.18000	413.65
04/05/2026	82,729,471.56	0.18000	413.65
05/05/2026	82,729,471.56	0.18000	413.65
06/05/2026	86,139,403.14	0.18000	430.70
07/05/2026	86,139,403.14	0.18000	430.70
08/05/2026	73,825,934.06	0.18000	369.13
09/05/2026	73,825,934.06	0.18000	369.13
10/05/2026	73,825,934.06	0.18000	369.13
11/05/2026	69,206,193.64	0.18000	346.03
12/05/2026	69,206,193.64	0.18000	346.03
13/05/2026	69,206,193.64	0.18000	346.03
14/05/2026	69,206,193.64	0.18000	346.03
15/05/2026	69,206,193.64	0.18000	346.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S022

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	69,206,193.64	0.18000	346.03
17/05/2026	69,206,193.64	0.18000	346.03
18/05/2026	69,206,193.64	0.18000	346.03
19/05/2026	69,206,193.64	0.18000	346.03
20/05/2026	81,224,096.27	0.18000	406.12
21/05/2026	71,437,349.98	0.18000	357.19
22/05/2026	71,437,349.98	0.18000	357.19
23/05/2026	71,437,349.98	0.18000	357.19
24/05/2026	71,437,349.98	0.18000	357.19
25/05/2026	71,437,349.98	0.18000	357.19
26/05/2026	71,437,349.98	0.18000	357.19
27/05/2026	75,610,212.94	0.18000	378.05
28/05/2026	79,671,666.24	0.18000	398.36
29/05/2026	76,074,119.46	0.18000	380.37
30/05/2026	76,074,119.46	0.18000	380.37
31/05/2026	76,074,119.46	0.18000	380.37
		Total	11,618.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S023

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	66,151,692.78	0.36000	661.52
02/05/2026	66,151,692.78	0.36000	661.52
03/05/2026	66,151,692.78	0.36000	661.52
04/05/2026	66,151,692.78	0.36000	661.52
05/05/2026	66,151,692.78	0.36000	661.52
06/05/2026	66,235,914.26	0.36000	662.36
07/05/2026	66,235,914.26	0.36000	662.36
08/05/2026	66,235,914.26	0.36000	662.36
09/05/2026	66,235,914.26	0.36000	662.36
10/05/2026	66,235,914.26	0.36000	662.36
11/05/2026	66,235,914.26	0.36000	662.36
12/05/2026	66,235,914.26	0.36000	662.36
13/05/2026	102,235,914.26	0.36000	1,022.36
14/05/2026	102,235,914.26	0.36000	1,022.36
15/05/2026	105,273,300.69	0.36000	1,052.73

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S023

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	105,273,300.69	0.36000	1,052.73
17/05/2026	105,273,300.69	0.36000	1,052.73
18/05/2026	102,235,914.26	0.36000	1,022.36
19/05/2026	102,235,914.26	0.36000	1,022.36
20/05/2026	102,235,914.26	0.36000	1,022.36
21/05/2026	102,235,914.26	0.36000	1,022.36
22/05/2026	102,235,914.26	0.36000	1,022.36
23/05/2026	102,235,914.26	0.36000	1,022.36
24/05/2026	102,235,914.26	0.36000	1,022.36
25/05/2026	102,235,914.26	0.36000	1,022.36
26/05/2026	102,235,914.26	0.36000	1,022.36
27/05/2026	102,235,914.26	0.36000	1,022.36
28/05/2026	102,235,914.26	0.36000	1,022.36
29/05/2026	102,235,914.26	0.36000	1,022.36
30/05/2026	102,235,914.26	0.36000	1,022.36
31/05/2026	102,235,914.26	0.36000	1,022.36
		Total	27,460.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S023

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	16,147,198.93	0.18000	80.74
16/05/2026	16,147,198.93	0.18000	80.74
17/05/2026	16,147,198.93	0.18000	80.74
		Total	242.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S024

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	15,903.74	0.36000	0.16
02/05/2026	15,903.74	0.36000	0.16
03/05/2026	15,903.74	0.36000	0.16
04/05/2026	14,583.81	0.36000	0.15
05/05/2026	14,583.81	0.36000	0.15
06/05/2026	14,583.81	0.36000	0.15
07/05/2026	14,713.17	0.36000	0.15
08/05/2026	14,713.17	0.36000	0.15
09/05/2026	14,713.17	0.36000	0.15
10/05/2026	14,713.17	0.36000	0.15
11/05/2026	14,713.17	0.36000	0.15
12/05/2026	14,713.17	0.36000	0.15
13/05/2026	14,713.17	0.36000	0.15
14/05/2026	14,737.28	0.36000	0.15
15/05/2026	14,863.74	0.36000	0.15

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S024

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	14,863.74	0.36000	0.15
17/05/2026	14,863.74	0.36000	0.15
18/05/2026	14,863.74	0.36000	0.15
19/05/2026	14,863.74	0.36000	0.15
20/05/2026	14,863.74	0.36000	0.15
21/05/2026	15,074.05	0.36000	0.15
22/05/2026	15,074.05	0.36000	0.15
23/05/2026	15,074.05	0.36000	0.15
24/05/2026	15,074.05	0.36000	0.15
25/05/2026	15,224.02	0.36000	0.15
26/05/2026	15,377.77	0.36000	0.15
27/05/2026	15,956.69	0.36000	0.16
28/05/2026	15,893.45	0.36000	0.16
29/05/2026	15,967.94	0.36000	0.16
30/05/2026	15,967.94	0.36000	0.16
31/05/2026	15,967.94	0.36000	0.16
		Total	4.69

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S024

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,289.24	0.18000	0.01
02/05/2026	1,289.24	0.18000	0.01
03/05/2026	1,289.24	0.18000	0.01
04/05/2026	1,289.24	0.18000	0.01
05/05/2026	1,156.50	0.18000	0.01
06/05/2026	1,142.58	0.18000	0.01
07/05/2026	1,142.58	0.18000	0.01
08/05/2026	1,134.20	0.18000	0.01
09/05/2026	1,134.20	0.18000	0.01
10/05/2026	1,134.20	0.18000	0.01
11/05/2026	1,132.76	0.18000	0.01
12/05/2026	1,044.61	0.18000	0.01
13/05/2026	878.01	0.18000	0.00
14/05/2026	878.01	0.18000	0.00
15/05/2026	878.01	0.18000	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S024

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	878.01	0.18000	0.00
17/05/2026	878.01	0.18000	0.00
18/05/2026	637.29	0.18000	0.00
19/05/2026	584.28	0.18000	0.00
20/05/2026	533.01	0.18000	0.00
21/05/2026	533.01	0.18000	0.00
22/05/2026	520.18	0.18000	0.00
23/05/2026	520.18	0.18000	0.00
24/05/2026	520.18	0.18000	0.00
25/05/2026	520.18	0.18000	0.00
26/05/2026	520.18	0.18000	0.00
27/05/2026	502.75	0.18000	0.00
		Total	0.12

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S025

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	467,347.84	0.36000	4.67
02/05/2026	467,347.84	0.36000	4.67
03/05/2026	467,347.84	0.36000	4.67
04/05/2026	405,277.79	0.36000	4.05
05/05/2026	405,277.79	0.36000	4.05
06/05/2026	405,277.79	0.36000	4.05
07/05/2026	405,277.79	0.36000	4.05
08/05/2026	405,277.79	0.36000	4.05
09/05/2026	405,277.79	0.36000	4.05
10/05/2026	405,277.79	0.36000	4.05
11/05/2026	405,277.79	0.36000	4.05
12/05/2026	405,277.79	0.36000	4.05
13/05/2026	405,277.79	0.36000	4.05
14/05/2026	405,277.79	0.36000	4.05
15/05/2026	405,277.79	0.36000	4.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S025

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	405,277.79	0.36000	4.05
17/05/2026	405,277.79	0.36000	4.05
18/05/2026	404,811.70	0.36000	4.05
19/05/2026	394,014.93	0.36000	3.94
20/05/2026	390,316.50	0.36000	3.90
21/05/2026	386,658.37	0.36000	3.87
22/05/2026	382,972.46	0.36000	3.83
23/05/2026	382,972.46	0.36000	3.83
24/05/2026	382,972.46	0.36000	3.83
25/05/2026	379,500.02	0.36000	3.80
26/05/2026	370,826.91	0.36000	3.71
27/05/2026	367,834.70	0.36000	3.68
28/05/2026	364,950.43	0.36000	3.65
29/05/2026	361,929.11	0.36000	3.62
30/05/2026	361,929.11	0.36000	3.62
31/05/2026	361,929.11	0.36000	3.62
		Total	123.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S025

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	49,155.93	0.18000	0.24
02/05/2026	49,155.93	0.18000	0.24
03/05/2026	49,155.93	0.18000	0.24
04/05/2026	49,155.93	0.18000	0.24
05/05/2026	37,860.87	0.18000	0.19
06/05/2026	34,285.75	0.18000	0.17
07/05/2026	30,928.03	0.18000	0.15
08/05/2026	27,446.33	0.18000	0.14
09/05/2026	27,446.33	0.18000	0.14
10/05/2026	27,446.33	0.18000	0.14
11/05/2026	23,851.18	0.18000	0.12
12/05/2026	13,224.48	0.18000	0.07
13/05/2026	9,809.05	0.18000	0.05
14/05/2026	6,329.77	0.18000	0.03
15/05/2026	3,007.84	0.18000	0.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S025

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	3,007.84	0.18000	0.01
17/05/2026	3,007.84	0.18000	0.01
		Total	2.19

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S027

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	546.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
01/05/2026	509,621.70	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
02/05/2026	546.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
02/05/2026	509,621.70	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
03/05/2026	546.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
03/05/2026	509,621.70	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
04/05/2026	551.93	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
04/05/2026	503,688.34	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.21
05/05/2026	552.00	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
05/05/2026	494,270.76	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
06/05/2026	542.00	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S027

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	481,748.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
07/05/2026	553.86	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
07/05/2026	477,441.34	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.20
08/05/2026	553.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
08/05/2026	471,983.60	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.19
09/05/2026	553.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
09/05/2026	471,983.60	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.19
10/05/2026	553.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
10/05/2026	471,983.60	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.19
11/05/2026	560.20	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
11/05/2026	466,374.02	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.19
12/05/2026	549.41	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
12/05/2026	450,806.61	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.19

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S027

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	539.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
13/05/2026	445,308.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.18
14/05/2026	542.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
14/05/2026	440,181.95	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.18
15/05/2026	552.61	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
15/05/2026	434,986.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.18
16/05/2026	552.61	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
16/05/2026	434,986.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.18
17/05/2026	552.61	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
17/05/2026	434,986.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.18
18/05/2026	532.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
18/05/2026	429,753.40	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.18
19/05/2026	541.97	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S027

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
19/05/2026	415,126.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.17
20/05/2026	537.63	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
20/05/2026	410,115.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.17
21/05/2026	552.00	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
21/05/2026	405,753.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.17
22/05/2026	363.23	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
22/05/2026	400,936.58	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.16
23/05/2026	363.23	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
23/05/2026	400,936.58	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.16
24/05/2026	363.23	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
24/05/2026	400,936.58	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.16
25/05/2026	368.48	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
25/05/2026	396,551.08	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S027

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	368.42	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
26/05/2026	390,141.83	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.16
27/05/2026	369.00	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
27/05/2026	378,777.27	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.16
28/05/2026	368.81	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
28/05/2026	373,993.17	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.15
29/05/2026	371.52	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
29/05/2026	369,450.22	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.15
30/05/2026	371.52	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
30/05/2026	369,450.22	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.15
31/05/2026	371.52	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
31/05/2026	369,450.22	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.15
				Total	5.56

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S029

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	130,000.00	0.36000	1.30
02/05/2026	130,000.00	0.36000	1.30
03/05/2026	130,000.00	0.36000	1.30
04/05/2026	130,000.00	0.36000	1.30
05/05/2026	103,000.00	0.36000	1.03
06/05/2026	103,000.00	0.36000	1.03
07/05/2026	103,268.93	0.36000	1.03
08/05/2026	104,000.00	0.36000	1.04
09/05/2026	104,000.00	0.36000	1.04
10/05/2026	104,000.00	0.36000	1.04
11/05/2026	104,000.00	0.36000	1.04
12/05/2026	104,000.00	0.36000	1.04
13/05/2026	102,000.00	0.36000	1.02
14/05/2026	102,000.00	0.36000	1.02
15/05/2026	102,000.00	0.36000	1.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S029

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	102,000.00	0.36000	1.02
17/05/2026	102,000.00	0.36000	1.02
18/05/2026	102,000.00	0.36000	1.02
19/05/2026	199,231.66	0.36000	1.99
20/05/2026	207,000.00	0.36000	2.07
21/05/2026	206,000.00	0.36000	2.06
22/05/2026	206,000.00	0.36000	2.06
23/05/2026	206,000.00	0.36000	2.06
24/05/2026	206,000.00	0.36000	2.06
25/05/2026	206,000.00	0.36000	2.06
26/05/2026	204,000.00	0.36000	2.04
27/05/2026	204,000.00	0.36000	2.04
28/05/2026	204,000.00	0.36000	2.04
29/05/2026	204,000.00	0.36000	2.04
30/05/2026	204,000.00	0.36000	2.04
31/05/2026	204,000.00	0.36000	2.04
		Total	46.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S029

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
07/05/2026	93,060.49	0.18000	0.46
08/05/2026	93,073.24	0.18000	0.46
09/05/2026	93,073.24	0.18000	0.46
10/05/2026	93,073.24	0.18000	0.46
11/05/2026	93,073.24	0.18000	0.46
14/05/2026	88,530.06	0.18000	0.44
18/05/2026	89,106.51	0.18000	0.44
19/05/2026	85,020.78	0.18000	0.42
20/05/2026	3,047.97	0.18000	0.02
		Total	3.61

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S030

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,225,000.00	0.36000	12.25
02/05/2026	1,225,000.00	0.36000	12.25
03/05/2026	1,225,000.00	0.36000	12.25
04/05/2026	1,225,000.00	0.36000	12.25
05/05/2026	1,023,000.00	0.36000	10.23
06/05/2026	1,023,000.00	0.36000	10.23
07/05/2026	1,023,000.00	0.36000	10.23
08/05/2026	1,022,000.00	0.36000	10.22
09/05/2026	1,022,000.00	0.36000	10.22
10/05/2026	1,022,000.00	0.36000	10.22
11/05/2026	1,022,000.00	0.36000	10.22
12/05/2026	1,021,000.00	0.36000	10.21
13/05/2026	1,053,556.82	0.36000	10.54
14/05/2026	1,062,000.00	0.36000	10.62
15/05/2026	1,062,000.00	0.36000	10.62

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S030

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,062,000.00	0.36000	10.62
17/05/2026	1,062,000.00	0.36000	10.62
18/05/2026	1,066,000.00	0.36000	10.66
19/05/2026	1,066,000.00	0.36000	10.66
20/05/2026	1,066,000.00	0.36000	10.66
21/05/2026	2,113,413.37	0.36000	21.13
22/05/2026	2,121,000.00	0.36000	21.21
23/05/2026	2,121,000.00	0.36000	21.21
24/05/2026	2,121,000.00	0.36000	21.21
25/05/2026	2,121,000.00	0.36000	21.21
26/05/2026	2,121,000.00	0.36000	21.21
27/05/2026	2,121,000.00	0.36000	21.21
28/05/2026	2,121,000.00	0.36000	21.21
29/05/2026	2,121,000.00	0.36000	21.21
30/05/2026	2,121,000.00	0.36000	21.21
31/05/2026	2,121,000.00	0.36000	21.21
		Total	449.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S030

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
11/05/2026	910,592.65	0.18000	4.49
13/05/2026	7,227.94	0.18000	0.04
14/05/2026	923,042.60	0.18000	4.55
20/05/2026	14,519.27	0.18000	0.07
21/05/2026	914,940.20	0.18000	4.51
		Total	13.66

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S031

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	4,744,501.83	USA Conventional	BONY MELLON N/YORK	0.01500	1.95
02/05/2026	4,744,501.83	USA Conventional	BONY MELLON N/YORK	0.01500	1.95
03/05/2026	4,744,501.83	USA Conventional	BONY MELLON N/YORK	0.01500	1.95
04/05/2026	4,745,422.47	USA Conventional	BONY MELLON N/YORK	0.01500	1.95
05/05/2026	4,733,385.36	USA Conventional	BONY MELLON N/YORK	0.01500	1.95
06/05/2026	5,212,923.02	USA Conventional	BONY MELLON N/YORK	0.01500	2.14
07/05/2026	5,202,673.15	USA Conventional	BONY MELLON N/YORK	0.01500	2.14
08/05/2026	5,194,398.35	USA Conventional	BONY MELLON N/YORK	0.01500	2.13
09/05/2026	5,194,398.35	USA Conventional	BONY MELLON N/YORK	0.01500	2.13
10/05/2026	5,194,398.35	USA Conventional	BONY MELLON N/YORK	0.01500	2.13
11/05/2026	5,178,369.37	USA Conventional	BONY MELLON N/YORK	0.01500	2.13
12/05/2026	5,151,454.11	USA Conventional	BONY MELLON N/YORK	0.01500	2.12
13/05/2026	5,173,578.17	USA Conventional	BONY MELLON N/YORK	0.01500	2.13
14/05/2026	5,172,806.47	USA Conventional	BONY MELLON N/YORK	0.01500	2.13
15/05/2026	5,212,546.34	USA Conventional	BONY MELLON N/YORK	0.01500	2.14

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S031

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	5,212,546.34	USA Conventional	BONY MELLON N/YORK	0.01500	2.14
17/05/2026	5,212,546.34	USA Conventional	BONY MELLON N/YORK	0.01500	2.14
18/05/2026	5,216,400.94	USA Conventional	BONY MELLON N/YORK	0.01500	2.14
19/05/2026	5,164,916.00	USA Conventional	BONY MELLON N/YORK	0.01500	2.12
20/05/2026	5,153,933.21	USA Conventional	BONY MELLON N/YORK	0.01500	2.12
21/05/2026	5,148,960.46	USA Conventional	BONY MELLON N/YORK	0.01500	2.12
22/05/2026	5,144,046.10	USA Conventional	BONY MELLON N/YORK	0.01500	2.11
23/05/2026	5,144,046.10	USA Conventional	BONY MELLON N/YORK	0.01500	2.11
24/05/2026	5,144,046.10	USA Conventional	BONY MELLON N/YORK	0.01500	2.11
25/05/2026	5,250,101.84	USA Conventional	BONY MELLON N/YORK	0.01500	2.16
26/05/2026	5,092,522.54	USA Conventional	BONY MELLON N/YORK	0.01500	2.09
27/05/2026	5,124,872.98	USA Conventional	BONY MELLON N/YORK	0.01500	2.11
28/05/2026	5,128,345.40	USA Conventional	BONY MELLON N/YORK	0.01500	2.11
29/05/2026	5,121,778.07	USA Conventional	BONY MELLON N/YORK	0.01500	2.10
30/05/2026	5,121,778.07	USA Conventional	BONY MELLON N/YORK	0.01500	2.10
31/05/2026	5,121,778.07	USA Conventional	BONY MELLON N/YORK	0.01500	2.10
				Total	64.97

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S031

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	11,431.88	0.18000	0.06
02/05/2026	11,431.88	0.18000	0.06
03/05/2026	11,431.88	0.18000	0.06
04/05/2026	11,431.88	0.18000	0.06
05/05/2026	11,431.88	0.18000	0.06
06/05/2026	11,431.88	0.18000	0.06
07/05/2026	11,431.88	0.18000	0.06
08/05/2026	11,431.88	0.18000	0.06
09/05/2026	11,431.88	0.18000	0.06
10/05/2026	11,431.88	0.18000	0.06
11/05/2026	11,431.88	0.18000	0.06
12/05/2026	11,431.88	0.18000	0.06
13/05/2026	11,431.88	0.18000	0.06
14/05/2026	11,431.88	0.18000	0.06
15/05/2026	11,431.88	0.18000	0.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S031

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	11,431.88	0.18000	0.06
17/05/2026	11,431.88	0.18000	0.06
18/05/2026	11,431.88	0.18000	0.06
19/05/2026	11,431.88	0.18000	0.06
20/05/2026	11,431.88	0.18000	0.06
21/05/2026	11,431.88	0.18000	0.06
22/05/2026	11,431.88	0.18000	0.06
23/05/2026	11,431.88	0.18000	0.06
24/05/2026	11,431.88	0.18000	0.06
25/05/2026	11,431.88	0.18000	0.06
26/05/2026	11,431.88	0.18000	0.06
27/05/2026	11,431.88	0.18000	0.06
28/05/2026	11,431.88	0.18000	0.06
29/05/2026	11,431.88	0.18000	0.06
30/05/2026	11,431.88	0.18000	0.06
31/05/2026	11,431.88	0.18000	0.06
		Total	1.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S040

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	712,545.34	0.36000	7.13
		Total	7.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S040

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
07/05/2026	358,864.17	0.18000	1.77
08/05/2026	7,017.05	0.18000	0.03
09/05/2026	7,017.05	0.18000	0.03
10/05/2026	7,017.05	0.18000	0.03
26/05/2026	120,254.62	0.18000	0.59
		Total	2.47

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S040

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	6,507.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
01/05/2026	7,504,603.53	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.08
02/05/2026	6,507.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
02/05/2026	7,504,603.53	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.08
03/05/2026	6,507.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
03/05/2026	7,504,603.53	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.08
04/05/2026	6,553.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
04/05/2026	7,548,281.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.10
05/05/2026	6,554.73	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
05/05/2026	7,516,671.87	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.09
06/05/2026	6,466.21	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
06/05/2026	7,468,530.17	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S040

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	6,577.36	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
07/05/2026	7,531,383.08	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.10
08/05/2026	6,568.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
08/05/2026	7,871,709.91	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
09/05/2026	6,568.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
09/05/2026	7,871,709.91	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
10/05/2026	6,568.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
10/05/2026	7,871,709.91	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
11/05/2026	6,625.96	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
11/05/2026	7,891,489.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.24
12/05/2026	6,536.15	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
12/05/2026	7,853,163.08	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
13/05/2026	6,446.29	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S040

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	7,811,468.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.21
14/05/2026	6,474.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
14/05/2026	7,830,685.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.22
15/05/2026	6,556.47	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
15/05/2026	7,855,102.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
16/05/2026	6,556.47	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
16/05/2026	7,855,102.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
17/05/2026	6,556.47	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
17/05/2026	7,855,102.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
18/05/2026	6,376.23	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
18/05/2026	7,780,176.08	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.20
19/05/2026	6,456.00	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
19/05/2026	7,791,459.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.20

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S040

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	6,427.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
20/05/2026	7,788,457.95	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.20
21/05/2026	6,551.73	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
21/05/2026	7,849,805.78	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
22/05/2026	6,420.48	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
22/05/2026	7,852,457.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
23/05/2026	6,420.48	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
23/05/2026	7,852,457.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
24/05/2026	6,420.48	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
24/05/2026	7,852,457.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.23
25/05/2026	6,494.12	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
25/05/2026	7,980,430.27	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.28
26/05/2026	6,492.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S040

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	7,978,947.91	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.28
27/05/2026	11,829.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
27/05/2026	8,101,066.14	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.33
28/05/2026	11,833.26	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
28/05/2026	8,117,358.24	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.34
29/05/2026	11,917.54	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
29/05/2026	8,136,739.90	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.34
30/05/2026	11,917.54	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
30/05/2026	8,136,739.90	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.34
31/05/2026	11,917.54	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
31/05/2026	8,136,739.90	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.34
				Total	99.75

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S040

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	534,291.82	0.18000	2.67
		Total	2.67

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S044

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	3,154,766.55	0.36000	31.55
26/05/2026	3,195,421.82	0.36000	31.95
27/05/2026	3,221,000.00	0.36000	32.21
28/05/2026	3,221,000.00	0.36000	32.21
29/05/2026	3,215,000.00	0.36000	32.15
30/05/2026	3,215,000.00	0.36000	32.15
31/05/2026	3,215,000.00	0.36000	32.15
		Total	224.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S044

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	3,512,474.05	0.18000	17.32
02/05/2026	3,512,474.05	0.18000	17.32
03/05/2026	3,512,474.05	0.18000	17.32
04/05/2026	3,512,474.05	0.18000	17.32
05/05/2026	3,512,474.05	0.18000	17.32
06/05/2026	3,211,165.21	0.18000	15.84
07/05/2026	3,233,895.21	0.18000	15.95
08/05/2026	3,199,635.39	0.18000	15.78
09/05/2026	3,199,635.39	0.18000	15.78
10/05/2026	3,199,635.39	0.18000	15.78
11/05/2026	3,206,607.78	0.18000	15.81
12/05/2026	3,169,693.60	0.18000	15.63
13/05/2026	3,139,855.84	0.18000	15.48
14/05/2026	3,139,855.84	0.18000	15.48
15/05/2026	3,189,495.09	0.18000	15.73

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S044

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	3,189,495.09	0.18000	15.73
17/05/2026	3,189,495.09	0.18000	15.73
18/05/2026	3,109,344.14	0.18000	15.33
19/05/2026	3,109,344.14	0.18000	15.33
20/05/2026	3,061,181.22	0.18000	15.10
21/05/2026	2,813,483.92	0.18000	13.87
22/05/2026	2,802,188.36	0.18000	13.82
23/05/2026	2,802,188.36	0.18000	13.82
24/05/2026	2,802,188.36	0.18000	13.82
25/05/2026	2,802,188.36	0.18000	13.82
26/05/2026	35,581.79	0.18000	0.18
27/05/2026	2,891,331.07	0.18000	14.26
		Total	404.68

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S052

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	121,053.57	0.36000	1.21
26/05/2026	19,821.84	0.36000	0.20
		Total	1.41

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S052

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	11,092.96	0.18000	0.05
07/05/2026	1,596,720.60	0.18000	7.87
08/05/2026	1,599,849.67	0.18000	7.89
09/05/2026	1,599,849.67	0.18000	7.89
10/05/2026	1,599,849.67	0.18000	7.89
27/05/2026	1,653,853.30	0.18000	8.16
		Total	39.75

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S052

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,176,000.00	0.18000	10.88
02/05/2026	2,176,000.00	0.18000	10.88
03/05/2026	2,176,000.00	0.18000	10.88
04/05/2026	1,991,000.00	0.18000	9.96
05/05/2026	1,991,000.00	0.18000	9.96
06/05/2026	2,029,152.39	0.18000	10.15
07/05/2026	2,060,069.08	0.18000	10.30
08/05/2026	2,071,000.00	0.18000	10.36
09/05/2026	2,071,000.00	0.18000	10.36
10/05/2026	2,071,000.00	0.18000	10.36
11/05/2026	2,266,850.37	0.18000	11.33
12/05/2026	2,290,000.00	0.18000	11.45
13/05/2026	2,250,000.00	0.18000	11.25
14/05/2026	2,263,958.77	0.18000	11.32
15/05/2026	2,277,000.00	0.18000	11.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S052

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,277,000.00	0.18000	11.39
17/05/2026	2,277,000.00	0.18000	11.39
18/05/2026	2,112,000.00	0.18000	10.56
19/05/2026	2,026,000.00	0.18000	10.13
20/05/2026	1,944,000.00	0.18000	9.72
21/05/2026	1,944,000.00	0.18000	9.72
22/05/2026	1,925,000.00	0.18000	9.63
23/05/2026	1,925,000.00	0.18000	9.63
24/05/2026	1,925,000.00	0.18000	9.63
25/05/2026	1,925,000.00	0.18000	9.63
26/05/2026	1,944,821.84	0.18000	9.72
27/05/2026	2,110,277.99	0.18000	10.55
28/05/2026	2,133,000.00	0.18000	10.67
29/05/2026	2,152,185.26	0.18000	10.76
30/05/2026	2,152,185.26	0.18000	10.76
31/05/2026	2,152,185.26	0.18000	10.76
		Total	325.42

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S055

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	40,035,047.16	0.36000	400.35
05/05/2026	20,017,523.58	0.36000	200.18
06/05/2026	20,042,067.51	0.36000	200.42
07/05/2026	19,503,946.51	0.36000	195.04
08/05/2026	19,503,946.51	0.36000	195.04
09/05/2026	19,503,946.51	0.36000	195.04
10/05/2026	19,503,946.51	0.36000	195.04
11/05/2026	19,503,946.51	0.36000	195.04
12/05/2026	19,503,946.51	0.36000	195.04
13/05/2026	19,503,946.51	0.36000	195.04
14/05/2026	19,503,946.51	0.36000	195.04
15/05/2026	19,503,946.51	0.36000	195.04
16/05/2026	19,503,946.51	0.36000	195.04
17/05/2026	19,503,946.51	0.36000	195.04
18/05/2026	19,503,946.51	0.36000	195.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S055

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
19/05/2026	19,503,946.51	0.36000	195.04
20/05/2026	19,503,946.51	0.36000	195.04
21/05/2026	19,503,946.51	0.36000	195.04
22/05/2026	19,503,946.51	0.36000	195.04
23/05/2026	19,503,946.51	0.36000	195.04
24/05/2026	19,503,946.51	0.36000	195.04
25/05/2026	19,503,946.51	0.36000	195.04
26/05/2026	19,503,946.51	0.36000	195.04
27/05/2026	19,503,946.51	0.36000	195.04
28/05/2026	19,503,946.51	0.36000	195.04
29/05/2026	19,503,946.51	0.36000	195.04
30/05/2026	19,503,946.51	0.36000	195.04
31/05/2026	19,503,946.51	0.36000	195.04
		Total	5,676.93

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S055

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	18,984,672.74	0.18000	93.62
02/05/2026	18,984,672.74	0.18000	93.62
03/05/2026	18,984,672.74	0.18000	93.62
04/05/2026	18,984,672.74	0.18000	93.62
		Total	374.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S287

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	37,000,000.00	0.36000	370.00
02/05/2026	37,000,000.00	0.36000	370.00
03/05/2026	37,000,000.00	0.36000	370.00
04/05/2026	37,000,000.00	0.36000	370.00
05/05/2026	37,000,000.00	0.36000	370.00
06/05/2026	37,000,000.00	0.36000	370.00
07/05/2026	37,000,000.00	0.36000	370.00
08/05/2026	37,850,503.75	0.36000	378.51
09/05/2026	37,850,503.75	0.36000	378.51
10/05/2026	37,850,503.75	0.36000	378.51
11/05/2026	38,713,565.78	0.36000	387.14
12/05/2026	39,000,000.00	0.36000	390.00
13/05/2026	39,000,000.00	0.36000	390.00
14/05/2026	39,000,000.00	0.36000	390.00
15/05/2026	39,000,000.00	0.36000	390.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S287

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	39,000,000.00	0.36000	390.00
17/05/2026	39,000,000.00	0.36000	390.00
18/05/2026	39,600,850.00	0.36000	396.01
19/05/2026	40,000,000.00	0.36000	400.00
20/05/2026	40,000,000.00	0.36000	400.00
21/05/2026	40,000,000.00	0.36000	400.00
22/05/2026	40,000,000.00	0.36000	400.00
23/05/2026	40,000,000.00	0.36000	400.00
24/05/2026	40,000,000.00	0.36000	400.00
25/05/2026	40,002,745.10	0.36000	400.03
26/05/2026	40,248,651.75	0.36000	402.49
27/05/2026	40,500,000.00	0.36000	405.00
28/05/2026	40,500,000.00	0.36000	405.00
29/05/2026	40,582,493.76	0.36000	405.82
30/05/2026	40,582,493.76	0.36000	405.82
31/05/2026	40,582,493.76	0.36000	405.82
		Total	12,078.65

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S287

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	6,930,779.10	0.18000	34.65
16/05/2026	6,930,779.10	0.18000	34.65
17/05/2026	6,930,779.10	0.18000	34.65
18/05/2026	600,795.67	0.18000	3.00
19/05/2026	263,179.81	0.18000	1.32
		Total	108.28

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S374

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	106,278,639.77	Belgium Conventional	EUROCLEAR BANK	0.01500	43.68
01/05/2026	162,357,900.68	France Conventional	EUROCLEAR BANK	0.01500	66.72
01/05/2026	188,248,558.73	France Inflation Linked	EUROCLEAR BANK	0.01500	77.36
02/05/2026	106,278,639.77	Belgium Conventional	EUROCLEAR BANK	0.01500	43.68
02/05/2026	162,357,900.68	France Conventional	EUROCLEAR BANK	0.01500	66.72
02/05/2026	188,248,558.73	France Inflation Linked	EUROCLEAR BANK	0.01500	77.36
03/05/2026	106,278,639.77	Belgium Conventional	EUROCLEAR BANK	0.01500	43.68
03/05/2026	162,357,900.68	France Conventional	EUROCLEAR BANK	0.01500	66.72
03/05/2026	188,248,558.73	France Inflation Linked	EUROCLEAR BANK	0.01500	77.36
04/05/2026	106,327,911.28	Belgium Conventional	EUROCLEAR BANK	0.01500	43.70
04/05/2026	122,356,961.91	France Inflation Linked	EUROCLEAR BANK	0.01500	50.28
04/05/2026	162,433,170.92	France Conventional	EUROCLEAR BANK	0.01500	66.75
05/05/2026	106,050,564.09	Belgium Conventional	EUROCLEAR BANK	0.01500	43.58
05/05/2026	121,287,414.93	France Inflation Linked	EUROCLEAR BANK	0.01500	49.84
05/05/2026	161,875,506.18	France Conventional	EUROCLEAR BANK	0.01500	66.52

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S374

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	106,293,617.80	Belgium Conventional	EUROCLEAR BANK	0.01500	43.68
06/05/2026	121,032,157.99	France Inflation Linked	EUROCLEAR BANK	0.01500	49.74
06/05/2026	162,351,559.68	France Conventional	EUROCLEAR BANK	0.01500	66.72
07/05/2026	106,854,728.80	Belgium Conventional	EUROCLEAR BANK	0.01500	43.91
07/05/2026	124,206,225.46	France Inflation Linked	EUROCLEAR BANK	0.01500	51.04
07/05/2026	163,436,521.18	France Conventional	EUROCLEAR BANK	0.01500	67.17
08/05/2026	106,924,979.34	Belgium Conventional	EUROCLEAR BANK	0.01500	43.94
08/05/2026	124,863,887.59	France Inflation Linked	EUROCLEAR BANK	0.01500	51.31
08/05/2026	163,544,404.01	France Conventional	EUROCLEAR BANK	0.01500	67.21
09/05/2026	106,924,979.34	Belgium Conventional	EUROCLEAR BANK	0.01500	43.94
09/05/2026	124,863,887.59	France Inflation Linked	EUROCLEAR BANK	0.01500	51.31
09/05/2026	163,544,404.01	France Conventional	EUROCLEAR BANK	0.01500	67.21
10/05/2026	106,924,979.34	Belgium Conventional	EUROCLEAR BANK	0.01500	43.94
10/05/2026	124,863,887.59	France Inflation Linked	EUROCLEAR BANK	0.01500	51.31
10/05/2026	163,544,404.01	France Conventional	EUROCLEAR BANK	0.01500	67.21
11/05/2026	106,880,679.24	Belgium Conventional	EUROCLEAR BANK	0.01500	43.92
11/05/2026	125,005,497.24	France Inflation Linked	EUROCLEAR BANK	0.01500	51.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S374

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	163,491,200.83	France Conventional	EUROCLEAR BANK	0.01500	67.19
12/05/2026	106,586,107.87	Belgium Conventional	EUROCLEAR BANK	0.01500	43.80
12/05/2026	123,408,598.28	France Inflation Linked	EUROCLEAR BANK	0.01500	50.72
12/05/2026	162,980,302.90	France Conventional	EUROCLEAR BANK	0.01500	66.98
13/05/2026	106,634,512.92	Belgium Conventional	EUROCLEAR BANK	0.01500	43.82
13/05/2026	125,476,572.68	France Inflation Linked	EUROCLEAR BANK	0.01500	51.57
13/05/2026	162,900,162.88	France Conventional	EUROCLEAR BANK	0.01500	66.95
14/05/2026	106,498,351.88	Belgium Conventional	EUROCLEAR BANK	0.01500	43.77
14/05/2026	124,563,068.34	France Inflation Linked	EUROCLEAR BANK	0.01500	51.19
14/05/2026	162,692,928.72	France Conventional	EUROCLEAR BANK	0.01500	66.86
15/05/2026	107,512,420.33	Belgium Conventional	EUROCLEAR BANK	0.01500	44.18
15/05/2026	126,433,128.98	France Inflation Linked	EUROCLEAR BANK	0.01500	51.96
15/05/2026	164,336,427.95	France Conventional	EUROCLEAR BANK	0.01500	67.54
16/05/2026	107,512,420.33	Belgium Conventional	EUROCLEAR BANK	0.01500	44.18
16/05/2026	126,433,128.98	France Inflation Linked	EUROCLEAR BANK	0.01500	51.96
16/05/2026	164,336,427.95	France Conventional	EUROCLEAR BANK	0.01500	67.54
17/05/2026	107,512,420.33	Belgium Conventional	EUROCLEAR BANK	0.01500	44.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S374

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	126,433,128.98	France Inflation Linked	EUROCLEAR BANK	0.01500	51.96
17/05/2026	164,336,427.95	France Conventional	EUROCLEAR BANK	0.01500	67.54
18/05/2026	106,985,526.78	Belgium Conventional	EUROCLEAR BANK	0.01500	43.97
18/05/2026	123,314,945.45	France Inflation Linked	EUROCLEAR BANK	0.01500	50.68
18/05/2026	163,216,636.80	France Conventional	EUROCLEAR BANK	0.01500	67.08
19/05/2026	106,637,929.11	Belgium Conventional	EUROCLEAR BANK	0.01500	43.82
19/05/2026	121,640,548.82	France Inflation Linked	EUROCLEAR BANK	0.01500	49.99
19/05/2026	162,743,365.39	France Conventional	EUROCLEAR BANK	0.01500	66.88
20/05/2026	106,149,670.91	Belgium Conventional	EUROCLEAR BANK	0.01500	43.62
20/05/2026	119,675,527.76	France Inflation Linked	EUROCLEAR BANK	0.01500	49.18
20/05/2026	161,923,326.94	France Conventional	EUROCLEAR BANK	0.01500	66.54
21/05/2026	106,628,602.22	Belgium Conventional	EUROCLEAR BANK	0.01500	43.82
21/05/2026	123,153,436.99	France Inflation Linked	EUROCLEAR BANK	0.01500	50.61
21/05/2026	162,847,015.57	France Conventional	EUROCLEAR BANK	0.01500	66.92
22/05/2026	106,492,529.61	Belgium Conventional	EUROCLEAR BANK	0.01500	43.76
22/05/2026	121,074,093.60	France Inflation Linked	EUROCLEAR BANK	0.01500	49.76
22/05/2026	162,682,440.57	France Conventional	EUROCLEAR BANK	0.01500	66.86

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S374

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	106,492,529.61	Belgium Conventional	EUROCLEAR BANK	0.01500	43.76
23/05/2026	121,074,093.60	France Inflation Linked	EUROCLEAR BANK	0.01500	49.76
23/05/2026	162,682,440.57	France Conventional	EUROCLEAR BANK	0.01500	66.86
24/05/2026	106,492,529.61	Belgium Conventional	EUROCLEAR BANK	0.01500	43.76
24/05/2026	121,074,093.60	France Inflation Linked	EUROCLEAR BANK	0.01500	49.76
24/05/2026	162,682,440.57	France Conventional	EUROCLEAR BANK	0.01500	66.86
25/05/2026	106,627,076.92	Belgium Conventional	EUROCLEAR BANK	0.01500	43.82
25/05/2026	118,444,896.48	France Inflation Linked	EUROCLEAR BANK	0.01500	48.68
25/05/2026	162,997,428.82	France Conventional	EUROCLEAR BANK	0.01500	66.99
26/05/2026	107,017,161.71	Belgium Conventional	EUROCLEAR BANK	0.01500	43.98
26/05/2026	120,123,810.37	France Inflation Linked	EUROCLEAR BANK	0.01500	49.37
26/05/2026	163,763,945.83	France Conventional	EUROCLEAR BANK	0.01500	67.30
27/05/2026	107,221,476.53	Belgium Conventional	EUROCLEAR BANK	0.01500	44.06
27/05/2026	112,816,783.30	France Inflation Linked	EUROCLEAR BANK	0.01500	46.36
27/05/2026	164,021,813.89	France Conventional	EUROCLEAR BANK	0.01500	67.41
28/05/2026	107,354,969.44	Belgium Conventional	EUROCLEAR BANK	0.01500	44.12
28/05/2026	110,466,171.25	France Inflation Linked	EUROCLEAR BANK	0.01500	45.40

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S374

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	164,187,485.34	France Conventional	EUROCLEAR BANK	0.01500	67.47
29/05/2026	107,618,789.26	Belgium Conventional	EUROCLEAR BANK	0.01500	44.23
29/05/2026	112,233,621.16	France Inflation Linked	EUROCLEAR BANK	0.01500	46.12
29/05/2026	164,647,404.61	France Conventional	EUROCLEAR BANK	0.01500	67.66
30/05/2026	107,618,789.26	Belgium Conventional	EUROCLEAR BANK	0.01500	44.23
30/05/2026	112,233,621.16	France Inflation Linked	EUROCLEAR BANK	0.01500	46.12
30/05/2026	164,647,404.61	France Conventional	EUROCLEAR BANK	0.01500	67.66
31/05/2026	107,618,789.26	Belgium Conventional	EUROCLEAR BANK	0.01500	44.23
31/05/2026	112,233,621.16	France Inflation Linked	EUROCLEAR BANK	0.01500	46.12
31/05/2026	164,647,404.61	France Conventional	EUROCLEAR BANK	0.01500	67.66
				Total	5,066.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S386

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	6,529,602.02	0.18000	32.65
02/05/2026	6,529,602.02	0.18000	32.65
03/05/2026	6,529,602.02	0.18000	32.65
04/05/2026	6,321,754.72	0.18000	31.61
05/05/2026	6,297,851.48	0.18000	31.49
06/05/2026	6,293,680.71	0.18000	31.47
07/05/2026	6,302,086.33	0.18000	31.51
08/05/2026	6,284,860.54	0.18000	31.42
09/05/2026	6,284,860.54	0.18000	31.42
10/05/2026	6,284,860.54	0.18000	31.42
11/05/2026	6,277,250.78	0.18000	31.39
12/05/2026	6,239,690.86	0.18000	31.20
13/05/2026	6,214,512.33	0.18000	31.07
14/05/2026	6,197,356.44	0.18000	30.99
15/05/2026	6,186,741.33	0.18000	30.93

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S386

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	6,186,741.33	0.18000	30.93
17/05/2026	6,186,741.33	0.18000	30.93
18/05/2026	6,181,864.41	0.18000	30.91
19/05/2026	6,172,603.72	0.18000	30.86
20/05/2026	6,169,084.73	0.18000	30.85
21/05/2026	6,175,611.72	0.18000	30.88
22/05/2026	6,367,851.13	0.18000	31.84
23/05/2026	6,367,851.13	0.18000	31.84
24/05/2026	6,367,851.13	0.18000	31.84
25/05/2026	6,367,851.13	0.18000	31.84
26/05/2026	6,347,548.75	0.18000	31.74
27/05/2026	6,349,445.53	0.18000	31.75
28/05/2026	6,445,281.07	0.18000	32.23
29/05/2026	6,447,734.63	0.18000	32.24
30/05/2026	6,447,734.63	0.18000	32.24
31/05/2026	6,447,734.63	0.18000	32.24
		Total	979.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S398

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	55,203,757.35	0.36000	552.04
02/05/2026	55,203,757.35	0.36000	552.04
03/05/2026	55,203,757.35	0.36000	552.04
04/05/2026	55,203,757.35	0.36000	552.04
05/05/2026	55,203,757.35	0.36000	552.04
06/05/2026	55,203,757.35	0.36000	552.04
07/05/2026	55,203,757.35	0.36000	552.04
08/05/2026	55,203,757.35	0.36000	552.04
09/05/2026	55,203,757.35	0.36000	552.04
10/05/2026	55,203,757.35	0.36000	552.04
11/05/2026	55,203,757.35	0.36000	552.04
12/05/2026	55,203,757.35	0.36000	552.04
13/05/2026	55,203,757.35	0.36000	552.04
14/05/2026	55,203,757.35	0.36000	552.04
15/05/2026	55,203,757.35	0.36000	552.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S398

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	55,203,757.35	0.36000	552.04
17/05/2026	55,203,757.35	0.36000	552.04
18/05/2026	55,203,757.35	0.36000	552.04
19/05/2026	55,203,757.35	0.36000	552.04
20/05/2026	55,203,757.35	0.36000	552.04
21/05/2026	55,203,757.35	0.36000	552.04
22/05/2026	55,203,757.35	0.36000	552.04
23/05/2026	55,203,757.35	0.36000	552.04
24/05/2026	55,203,757.35	0.36000	552.04
25/05/2026	55,203,757.35	0.36000	552.04
26/05/2026	55,203,757.35	0.36000	552.04
27/05/2026	55,203,757.35	0.36000	552.04
28/05/2026	55,203,757.35	0.36000	552.04
29/05/2026	55,203,757.35	0.36000	552.04
30/05/2026	55,203,757.35	0.36000	552.04
31/05/2026	55,203,757.35	0.36000	552.04
		Total	17,113.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S400

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	229,529,360.00	0.36000	2,295.29
02/05/2026	229,529,360.00	0.36000	2,295.29
03/05/2026	229,529,360.00	0.36000	2,295.29
04/05/2026	229,529,360.00	0.36000	2,295.29
05/05/2026	229,529,360.00	0.36000	2,295.29
06/05/2026	227,461,588.00	0.36000	2,274.62
07/05/2026	227,461,588.00	0.36000	2,274.62
08/05/2026	228,986,668.00	0.36000	2,289.87
09/05/2026	228,986,668.00	0.36000	2,289.87
10/05/2026	228,986,668.00	0.36000	2,289.87
11/05/2026	228,986,668.00	0.36000	2,289.87
12/05/2026	239,018,551.05	0.36000	2,390.19
13/05/2026	239,018,551.05	0.36000	2,390.19
14/05/2026	226,516,751.00	0.36000	2,265.17
15/05/2026	227,001,263.00	0.36000	2,270.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S400

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	227,001,263.00	0.36000	2,270.01
17/05/2026	227,001,263.00	0.36000	2,270.01
18/05/2026	227,001,263.00	0.36000	2,270.01
19/05/2026	227,071,542.00	0.36000	2,270.72
20/05/2026	227,274,403.00	0.36000	2,272.74
21/05/2026	220,389,433.00	0.36000	2,203.89
22/05/2026	220,940,485.00	0.36000	2,209.40
23/05/2026	220,940,485.00	0.36000	2,209.40
24/05/2026	220,940,485.00	0.36000	2,209.40
25/05/2026	219,424,015.00	0.36000	2,194.24
26/05/2026	223,834,329.64	0.36000	2,238.34
27/05/2026	222,768,010.00	0.36000	2,227.68
28/05/2026	223,699,169.00	0.36000	2,236.99
29/05/2026	223,699,169.00	0.36000	2,236.99
30/05/2026	223,699,169.00	0.36000	2,236.99
31/05/2026	223,699,169.00	0.36000	2,236.99
		Total	70,294.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S400

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	7,291,227.60	0.18000	36.46
12/05/2026	2,948,713.15	0.18000	14.74
15/05/2026	22,981,606.59	0.18000	114.91
16/05/2026	22,981,606.59	0.18000	114.91
17/05/2026	22,981,606.59	0.18000	114.91
26/05/2026	5,849,492.75	0.18000	29.25
		Total	425.17

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S417

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	156,816,051.61	0.36000	1,568.16
02/05/2026	156,816,051.61	0.36000	1,568.16
03/05/2026	156,816,051.61	0.36000	1,568.16
04/05/2026	156,816,051.61	0.36000	1,568.16
05/05/2026	156,816,051.61	0.36000	1,568.16
06/05/2026	156,816,051.61	0.36000	1,568.16
07/05/2026	156,816,051.61	0.36000	1,568.16
08/05/2026	156,816,051.61	0.36000	1,568.16
09/05/2026	156,816,051.61	0.36000	1,568.16
10/05/2026	156,816,051.61	0.36000	1,568.16
11/05/2026	156,816,051.61	0.36000	1,568.16
12/05/2026	156,816,051.61	0.36000	1,568.16
13/05/2026	156,816,051.61	0.36000	1,568.16
14/05/2026	156,816,051.61	0.36000	1,568.16
15/05/2026	156,816,051.61	0.36000	1,568.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S417

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	156,816,051.61	0.36000	1,568.16
17/05/2026	156,816,051.61	0.36000	1,568.16
18/05/2026	156,816,051.61	0.36000	1,568.16
19/05/2026	156,816,051.61	0.36000	1,568.16
20/05/2026	156,816,051.61	0.36000	1,568.16
21/05/2026	156,816,051.61	0.36000	1,568.16
22/05/2026	156,816,051.61	0.36000	1,568.16
23/05/2026	156,816,051.61	0.36000	1,568.16
24/05/2026	156,816,051.61	0.36000	1,568.16
25/05/2026	156,816,051.61	0.36000	1,568.16
26/05/2026	156,816,051.61	0.36000	1,568.16
27/05/2026	156,816,051.61	0.36000	1,568.16
28/05/2026	156,816,051.61	0.36000	1,568.16
29/05/2026	156,816,051.61	0.36000	1,568.16
30/05/2026	156,816,051.61	0.36000	1,568.16
31/05/2026	156,816,051.61	0.36000	1,568.16
		Total	48,612.98

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S492

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	126,550.85	0.36000	1.27
02/05/2026	126,550.85	0.36000	1.27
03/05/2026	126,550.85	0.36000	1.27
04/05/2026	121,244.34	0.36000	1.21
05/05/2026	123,318.55	0.36000	1.23
06/05/2026	127,285.94	0.36000	1.27
07/05/2026	130,860.31	0.36000	1.31
08/05/2026	133,148.34	0.36000	1.33
09/05/2026	133,148.34	0.36000	1.33
10/05/2026	133,148.34	0.36000	1.33
11/05/2026	133,324.16	0.36000	1.33
12/05/2026	133,079.50	0.36000	1.33
13/05/2026	132,420.67	0.36000	1.32
14/05/2026	134,340.36	0.36000	1.34
15/05/2026	136,497.80	0.36000	1.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S492

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	136,497.80	0.36000	1.36
17/05/2026	136,497.80	0.36000	1.36
18/05/2026	137,723.72	0.36000	1.38
19/05/2026	137,816.99	0.36000	1.38
20/05/2026	138,034.53	0.36000	1.38
21/05/2026	137,993.09	0.36000	1.38
22/05/2026	61,883.23	0.36000	0.62
23/05/2026	61,883.23	0.36000	0.62
24/05/2026	61,883.23	0.36000	0.62
25/05/2026	63,381.81	0.36000	0.63
26/05/2026	67,768.48	0.36000	0.68
27/05/2026	71,532.85	0.36000	0.72
28/05/2026	75,130.46	0.36000	0.75
29/05/2026	78,523.54	0.36000	0.79
30/05/2026	78,523.54	0.36000	0.79
31/05/2026	78,523.54	0.36000	0.79
		Total	34.75

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S492

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,080.51	0.18000	0.01
02/05/2026	2,080.51	0.18000	0.01
03/05/2026	2,080.51	0.18000	0.01
04/05/2026	2,080.51	0.18000	0.01
05/05/2026	1,898.95	0.18000	0.01
06/05/2026	1,898.95	0.18000	0.01
07/05/2026	1,898.95	0.18000	0.01
08/05/2026	1,310.17	0.18000	0.01
09/05/2026	1,310.17	0.18000	0.01
10/05/2026	1,310.17	0.18000	0.01
11/05/2026	1,310.17	0.18000	0.01
		Total	0.09

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S533

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	745,555.39	0.36000	7.46
02/05/2026	745,555.39	0.36000	7.46
03/05/2026	745,555.39	0.36000	7.46
04/05/2026	745,555.39	0.36000	7.46
05/05/2026	745,555.39	0.36000	7.46
06/05/2026	745,555.39	0.36000	7.46
07/05/2026	745,555.39	0.36000	7.46
08/05/2026	745,555.39	0.36000	7.46
09/05/2026	745,555.39	0.36000	7.46
10/05/2026	745,555.39	0.36000	7.46
11/05/2026	745,555.39	0.36000	7.46
12/05/2026	745,555.39	0.36000	7.46
13/05/2026	745,555.39	0.36000	7.46
14/05/2026	745,555.39	0.36000	7.46
15/05/2026	745,555.39	0.36000	7.46

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S533

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	745,555.39	0.36000	7.46
17/05/2026	745,555.39	0.36000	7.46
18/05/2026	745,555.39	0.36000	7.46
19/05/2026	745,555.39	0.36000	7.46
20/05/2026	745,555.39	0.36000	7.46
21/05/2026	745,555.39	0.36000	7.46
22/05/2026	745,555.39	0.36000	7.46
23/05/2026	745,555.39	0.36000	7.46
24/05/2026	745,555.39	0.36000	7.46
25/05/2026	3,076,390.50	0.36000	30.76
26/05/2026	745,555.39	0.36000	7.46
27/05/2026	745,555.39	0.36000	7.46
28/05/2026	745,555.39	0.36000	7.46
29/05/2026	745,555.39	0.36000	7.46
30/05/2026	745,555.39	0.36000	7.46
31/05/2026	745,555.39	0.36000	7.46
		Total	254.43

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S533

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	16,632,721.37	USA Conventional	BONY MELLON N/YORK	0.01500	6.84
01/05/2026	21,814,868.48	European Investment Bank	EUROCLEAR BANK	0.01500	8.97
02/05/2026	16,632,721.37	USA Conventional	BONY MELLON N/YORK	0.01500	6.84
02/05/2026	21,814,868.48	European Investment Bank	EUROCLEAR BANK	0.01500	8.97
03/05/2026	16,632,721.37	USA Conventional	BONY MELLON N/YORK	0.01500	6.84
03/05/2026	21,814,868.48	European Investment Bank	EUROCLEAR BANK	0.01500	8.97
04/05/2026	16,648,361.79	USA Conventional	BONY MELLON N/YORK	0.01500	6.84
04/05/2026	18,952,852.02	European Investment Bank	EUROCLEAR BANK	0.01500	7.79
05/05/2026	16,660,435.82	USA Conventional	BONY MELLON N/YORK	0.01500	6.85
05/05/2026	18,647,257.90	European Investment Bank	EUROCLEAR BANK	0.01500	7.66
06/05/2026	16,653,980.27	USA Conventional	BONY MELLON N/YORK	0.01500	6.84
06/05/2026	18,714,365.66	European Investment Bank	EUROCLEAR BANK	0.01500	7.69
07/05/2026	16,658,302.22	USA Conventional	BONY MELLON N/YORK	0.01500	6.85
07/05/2026	19,020,260.79	European Investment Bank	EUROCLEAR BANK	0.01500	7.82
08/05/2026	16,650,392.26	USA Conventional	BONY MELLON N/YORK	0.01500	6.84

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S533

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	19,039,629.54	European Investment Bank	EUROCLEAR BANK	0.01500	7.82
09/05/2026	16,650,392.26	USA Conventional	BONY MELLON N/YORK	0.01500	6.84
09/05/2026	19,039,629.54	European Investment Bank	EUROCLEAR BANK	0.01500	7.82
10/05/2026	16,650,392.26	USA Conventional	BONY MELLON N/YORK	0.01500	6.84
10/05/2026	19,039,629.54	European Investment Bank	EUROCLEAR BANK	0.01500	7.82
11/05/2026	16,613,376.18	USA Conventional	BONY MELLON N/YORK	0.01500	6.83
11/05/2026	19,002,485.30	European Investment Bank	EUROCLEAR BANK	0.01500	7.81
12/05/2026	16,568,087.18	USA Conventional	BONY MELLON N/YORK	0.01500	6.81
12/05/2026	18,890,221.83	European Investment Bank	EUROCLEAR BANK	0.01500	7.76
13/05/2026	16,651,898.90	USA Conventional	BONY MELLON N/YORK	0.01500	6.84
13/05/2026	18,754,845.82	European Investment Bank	EUROCLEAR BANK	0.01500	7.71
14/05/2026	16,675,540.27	USA Conventional	BONY MELLON N/YORK	0.01500	6.85
14/05/2026	18,709,382.65	European Investment Bank	EUROCLEAR BANK	0.01500	7.69
15/05/2026	16,802,132.38	USA Conventional	BONY MELLON N/YORK	0.01500	6.90
15/05/2026	18,771,054.60	European Investment Bank	EUROCLEAR BANK	0.01500	7.71
16/05/2026	16,802,132.38	USA Conventional	BONY MELLON N/YORK	0.01500	6.90
16/05/2026	18,771,054.60	European Investment Bank	EUROCLEAR BANK	0.01500	7.71

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S533

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	16,802,132.38	USA Conventional	BONY MELLON N/YORK	0.01500	6.90
17/05/2026	18,771,054.60	European Investment Bank	EUROCLEAR BANK	0.01500	7.71
18/05/2026	13,225,527.68	USA Conventional	BONY MELLON N/YORK	0.01500	5.44
18/05/2026	22,089,721.99	European Investment Bank	EUROCLEAR BANK	0.01500	9.08
19/05/2026	13,153,700.11	USA Conventional	BONY MELLON N/YORK	0.01500	5.41
19/05/2026	21,998,581.41	European Investment Bank	EUROCLEAR BANK	0.01500	9.04
20/05/2026	13,124,750.42	USA Conventional	BONY MELLON N/YORK	0.01500	5.39
20/05/2026	21,856,571.61	European Investment Bank	EUROCLEAR BANK	0.01500	8.98
21/05/2026	13,126,943.59	USA Conventional	BONY MELLON N/YORK	0.01500	5.39
21/05/2026	22,079,907.18	European Investment Bank	EUROCLEAR BANK	0.01500	9.07
22/05/2026	13,138,340.30	USA Conventional	BONY MELLON N/YORK	0.01500	5.40
22/05/2026	22,058,569.78	European Investment Bank	EUROCLEAR BANK	0.01500	9.07
23/05/2026	13,138,340.30	USA Conventional	BONY MELLON N/YORK	0.01500	5.40
23/05/2026	22,058,569.78	European Investment Bank	EUROCLEAR BANK	0.01500	9.07
24/05/2026	13,138,340.30	USA Conventional	BONY MELLON N/YORK	0.01500	5.40
24/05/2026	22,058,569.78	European Investment Bank	EUROCLEAR BANK	0.01500	9.07
25/05/2026	13,109,803.42	USA Conventional	BONY MELLON N/YORK	0.01500	5.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S533

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	22,338,562.42	European Investment Bank	EUROCLEAR BANK	0.01500	9.18
26/05/2026	13,050,546.98	USA Conventional	BONY MELLON N/YORK	0.01500	5.36
26/05/2026	22,410,616.34	European Investment Bank	EUROCLEAR BANK	0.01500	9.21
27/05/2026	13,161,198.67	USA Conventional	BONY MELLON N/YORK	0.01500	5.41
27/05/2026	22,348,996.47	European Investment Bank	EUROCLEAR BANK	0.01500	9.18
28/05/2026	13,179,319.26	USA Conventional	BONY MELLON N/YORK	0.01500	5.42
28/05/2026	22,361,554.44	European Investment Bank	EUROCLEAR BANK	0.01500	9.19
29/05/2026	13,178,860.68	USA Conventional	BONY MELLON N/YORK	0.01500	5.42
29/05/2026	22,437,186.38	European Investment Bank	EUROCLEAR BANK	0.01500	9.22
30/05/2026	13,178,860.68	USA Conventional	BONY MELLON N/YORK	0.01500	5.42
30/05/2026	22,437,186.38	European Investment Bank	EUROCLEAR BANK	0.01500	9.22
31/05/2026	13,178,860.68	USA Conventional	BONY MELLON N/YORK	0.01500	5.42
31/05/2026	22,437,186.38	European Investment Bank	EUROCLEAR BANK	0.01500	9.22
				Total	455.35

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S533

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
20/05/2026	5,852,259.68	0.18000	29.26
		Total	29.26

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S543

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,260,000.00	0.36000	22.60
02/05/2026	2,260,000.00	0.36000	22.60
03/05/2026	2,260,000.00	0.36000	22.60
04/05/2026	2,260,000.00	0.36000	22.60
05/05/2026	2,260,000.00	0.36000	22.60
06/05/2026	2,160,000.00	0.36000	21.60
07/05/2026	2,160,000.00	0.36000	21.60
08/05/2026	2,160,000.00	0.36000	21.60
09/05/2026	2,160,000.00	0.36000	21.60
10/05/2026	2,160,000.00	0.36000	21.60
11/05/2026	2,160,000.00	0.36000	21.60
12/05/2026	2,160,000.00	0.36000	21.60
13/05/2026	2,160,000.00	0.36000	21.60
14/05/2026	2,160,000.00	0.36000	21.60
15/05/2026	2,160,000.00	0.36000	21.60

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S543

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,160,000.00	0.36000	21.60
17/05/2026	2,160,000.00	0.36000	21.60
18/05/2026	2,160,000.00	0.36000	21.60
19/05/2026	2,160,000.00	0.36000	21.60
20/05/2026	2,160,000.00	0.36000	21.60
21/05/2026	2,160,000.00	0.36000	21.60
22/05/2026	2,160,000.00	0.36000	21.60
23/05/2026	2,160,000.00	0.36000	21.60
24/05/2026	2,160,000.00	0.36000	21.60
25/05/2026	2,160,000.00	0.36000	21.60
26/05/2026	2,160,000.00	0.36000	21.60
27/05/2026	2,160,000.00	0.36000	21.60
28/05/2026	2,160,000.00	0.36000	21.60
29/05/2026	2,160,000.00	0.36000	21.60
30/05/2026	2,160,000.00	0.36000	21.60
31/05/2026	2,160,000.00	0.36000	21.60
		Total	674.60

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S805

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	91,706,307.80	0.36000	917.06
02/05/2026	91,706,307.80	0.36000	917.06
03/05/2026	91,706,307.80	0.36000	917.06
04/05/2026	91,581,151.80	0.36000	915.81
05/05/2026	91,581,151.80	0.36000	915.81
06/05/2026	99,494,289.23	0.36000	994.94
07/05/2026	91,495,560.63	0.36000	914.96
08/05/2026	91,495,560.63	0.36000	914.96
09/05/2026	91,495,560.63	0.36000	914.96
10/05/2026	91,495,560.63	0.36000	914.96
11/05/2026	91,010,349.63	0.36000	910.10
12/05/2026	91,010,349.63	0.36000	910.10
13/05/2026	91,010,349.63	0.36000	910.10
14/05/2026	91,010,349.63	0.36000	910.10
15/05/2026	90,380,829.63	0.36000	903.81

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S805

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	90,380,829.63	0.36000	903.81
17/05/2026	90,380,829.63	0.36000	903.81
18/05/2026	90,380,829.63	0.36000	903.81
19/05/2026	90,380,829.63	0.36000	903.81
20/05/2026	89,994,476.63	0.36000	899.94
21/05/2026	90,666,064.63	0.36000	906.66
22/05/2026	95,320,147.03	0.36000	953.20
23/05/2026	95,320,147.03	0.36000	953.20
24/05/2026	95,320,147.03	0.36000	953.20
25/05/2026	98,664,471.34	0.36000	986.64
26/05/2026	95,142,759.34	0.36000	951.43
27/05/2026	94,642,051.78	0.36000	946.42
28/05/2026	92,469,907.19	0.36000	924.70
29/05/2026	92,469,907.19	0.36000	924.70
30/05/2026	92,469,907.19	0.36000	924.70
31/05/2026	92,469,907.19	0.36000	924.70
		Total	28,646.53

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S805

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	3,868,763.07	0.18000	19.08
02/05/2026	3,868,763.07	0.18000	19.08
03/05/2026	3,868,763.07	0.18000	19.08
04/05/2026	3,868,763.07	0.18000	19.08
05/05/2026	3,868,763.07	0.18000	19.08
		Total	95.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S805

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	8,081,541.69	0.18000	40.41
02/05/2026	8,081,541.69	0.18000	40.41
03/05/2026	8,081,541.69	0.18000	40.41
06/05/2026	5,594,506.91	0.18000	27.97
07/05/2026	5,594,506.91	0.18000	27.97
14/05/2026	7,651,335.54	0.18000	38.26
15/05/2026	7,651,335.54	0.18000	38.26
16/05/2026	7,651,335.54	0.18000	38.26
17/05/2026	7,651,335.54	0.18000	38.26
20/05/2026	10,539,233.72	0.18000	52.70
21/05/2026	987,661.75	0.18000	4.94
22/05/2026	8,759,112.27	0.18000	43.80
23/05/2026	8,759,112.27	0.18000	43.80
24/05/2026	8,759,112.27	0.18000	43.80
25/05/2026	8,759,112.27	0.18000	43.80

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S805

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
28/05/2026	3,873,916.04	0.18000	19.37
		Total	582.38

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S847

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	439,332,652.56	0.36000	4,393.33
02/05/2026	439,332,652.56	0.36000	4,393.33
03/05/2026	439,332,652.56	0.36000	4,393.33
04/05/2026	442,172,108.21	0.36000	4,421.72
05/05/2026	438,987,293.89	0.36000	4,389.87
06/05/2026	479,931,535.76	0.36000	4,799.32
07/05/2026	479,931,535.76	0.36000	4,799.32
08/05/2026	443,095,261.71	0.36000	4,430.95
09/05/2026	443,095,261.71	0.36000	4,430.95
10/05/2026	443,095,261.71	0.36000	4,430.95
11/05/2026	442,632,665.57	0.36000	4,426.33
12/05/2026	440,737,937.52	0.36000	4,407.38
13/05/2026	440,737,937.52	0.36000	4,407.38
14/05/2026	440,737,937.52	0.36000	4,407.38
15/05/2026	440,255,694.67	0.36000	4,402.56

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S847

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	440,255,694.67	0.36000	4,402.56
17/05/2026	440,255,694.67	0.36000	4,402.56
18/05/2026	432,853,179.34	0.36000	4,328.53
19/05/2026	440,996,000.95	0.36000	4,409.96
20/05/2026	433,443,495.16	0.36000	4,334.43
21/05/2026	442,979,375.36	0.36000	4,429.79
22/05/2026	464,984,842.42	0.36000	4,649.85
23/05/2026	464,984,842.42	0.36000	4,649.85
24/05/2026	464,984,842.42	0.36000	4,649.85
25/05/2026	487,899,744.84	0.36000	4,879.00
26/05/2026	487,899,744.84	0.36000	4,879.00
27/05/2026	456,291,044.02	0.36000	4,562.91
28/05/2026	446,685,828.03	0.36000	4,466.86
29/05/2026	447,516,350.85	0.36000	4,475.16
30/05/2026	447,516,350.85	0.36000	4,475.16
31/05/2026	447,516,350.85	0.36000	4,475.16
		Total	139,404.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S847

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	12,227,887.39	0.18000	60.30
02/05/2026	12,227,887.39	0.18000	60.30
03/05/2026	12,227,887.39	0.18000	60.30
04/05/2026	12,227,887.39	0.18000	60.30
05/05/2026	12,227,887.39	0.18000	60.30
06/05/2026	256,434.33	0.18000	1.26
		Total	302.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S847

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	58,543,388.64	0.18000	292.72
02/05/2026	58,543,388.64	0.18000	292.72
03/05/2026	58,543,388.64	0.18000	292.72
06/05/2026	35,470,813.38	0.18000	177.35
14/05/2026	46,197,980.11	0.18000	230.99
18/05/2026	4,182,123.96	0.18000	20.91
19/05/2026	4,182,123.96	0.18000	20.91
20/05/2026	100,503,373.31	0.18000	502.52
21/05/2026	7,390,579.08	0.18000	36.95
22/05/2026	38,179,626.05	0.18000	190.90
23/05/2026	38,179,626.05	0.18000	190.90
24/05/2026	38,179,626.05	0.18000	190.90
25/05/2026	38,179,626.05	0.18000	190.90
28/05/2026	15,703,305.14	0.18000	78.52
29/05/2026	21,220,497.49	0.18000	106.10

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account S847

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
30/05/2026	21,220,497.49	0.18000	106.10
31/05/2026	21,220,497.49	0.18000	106.10
		Total	3,028.20

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA45

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	153,416,608.65	0.36000	1,534.17
02/05/2026	153,416,608.65	0.36000	1,534.17
03/05/2026	153,416,608.65	0.36000	1,534.17
04/05/2026	154,838,179.58	0.36000	1,548.38
05/05/2026	152,697,285.54	0.36000	1,526.97
06/05/2026	153,727,935.36	0.36000	1,537.28
07/05/2026	158,939,995.21	0.36000	1,589.40
08/05/2026	159,819,953.06	0.36000	1,598.20
09/05/2026	159,819,953.06	0.36000	1,598.20
10/05/2026	159,819,953.06	0.36000	1,598.20
11/05/2026	167,756,947.53	0.36000	1,677.57
12/05/2026	164,516,364.16	0.36000	1,645.16
13/05/2026	160,520,602.62	0.36000	1,605.21
14/05/2026	165,447,622.26	0.36000	1,654.48
15/05/2026	173,384,365.92	0.36000	1,733.84

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA45

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	173,384,365.92	0.36000	1,733.84
17/05/2026	173,384,365.92	0.36000	1,733.84
18/05/2026	163,468,484.48	0.36000	1,634.68
19/05/2026	164,311,067.32	0.36000	1,643.11
20/05/2026	162,883,217.99	0.36000	1,628.83
21/05/2026	165,930,409.61	0.36000	1,659.30
22/05/2026	160,513,323.33	0.36000	1,605.13
23/05/2026	160,513,323.33	0.36000	1,605.13
24/05/2026	160,513,323.33	0.36000	1,605.13
25/05/2026	161,496,390.05	0.36000	1,614.96
26/05/2026	163,865,884.91	0.36000	1,638.66
27/05/2026	154,747,681.07	0.36000	1,547.48
28/05/2026	159,581,788.93	0.36000	1,595.82
29/05/2026	157,261,773.64	0.36000	1,572.62
30/05/2026	157,261,773.64	0.36000	1,572.62
31/05/2026	157,261,773.64	0.36000	1,572.62
		Total	49,879.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA45

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	3,505,775.31	0.18000	17.53
06/05/2026	4,500,662.29	0.18000	22.50
07/05/2026	2,766,547.94	0.18000	13.83
14/05/2026	4,435,896.80	0.18000	22.18
15/05/2026	3,050,058.20	0.18000	15.25
16/05/2026	3,050,058.20	0.18000	15.25
17/05/2026	3,050,058.20	0.18000	15.25
18/05/2026	3,050,058.20	0.18000	15.25
27/05/2026	3,011,689.31	0.18000	15.06
29/05/2026	3,574,625.40	0.18000	17.87
30/05/2026	3,574,625.40	0.18000	17.87
31/05/2026	3,574,625.40	0.18000	17.87
		Total	205.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA53

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	66,387,500.00	0.18000	327.39
02/05/2026	66,387,500.00	0.18000	327.39
03/05/2026	66,387,500.00	0.18000	327.39
04/05/2026	66,387,500.00	0.18000	327.39
05/05/2026	66,387,500.00	0.18000	327.39
06/05/2026	68,667,157.62	0.18000	338.63
07/05/2026	66,387,500.00	0.18000	327.39
08/05/2026	66,387,500.00	0.18000	327.39
09/05/2026	66,387,500.00	0.18000	327.39
10/05/2026	66,387,500.00	0.18000	327.39
11/05/2026	66,387,500.00	0.18000	327.39
12/05/2026	66,387,500.00	0.18000	327.39
13/05/2026	66,387,500.00	0.18000	327.39
14/05/2026	66,387,500.00	0.18000	327.39
15/05/2026	66,387,500.00	0.18000	327.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA53

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	66,387,500.00	0.18000	327.39
17/05/2026	66,387,500.00	0.18000	327.39
18/05/2026	66,387,500.00	0.18000	327.39
19/05/2026	66,387,500.00	0.18000	327.39
20/05/2026	66,387,500.00	0.18000	327.39
21/05/2026	66,387,500.00	0.18000	327.39
22/05/2026	66,387,500.00	0.18000	327.39
23/05/2026	66,387,500.00	0.18000	327.39
24/05/2026	66,387,500.00	0.18000	327.39
25/05/2026	66,387,500.00	0.18000	327.39
26/05/2026	66,387,500.00	0.18000	327.39
27/05/2026	66,387,500.00	0.18000	327.39
28/05/2026	66,387,500.00	0.18000	327.39
29/05/2026	66,387,500.00	0.18000	327.39
30/05/2026	66,387,500.00	0.18000	327.39
31/05/2026	66,387,500.00	0.18000	327.39
		Total	10,160.35

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA53

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	90,659,486.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.26
02/05/2026	90,659,486.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.26
03/05/2026	90,659,486.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.26
04/05/2026	72,126,740.10	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	29.64
05/05/2026	90,828,316.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.33
06/05/2026	90,533,403.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.21
07/05/2026	90,939,426.78	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.37
08/05/2026	90,896,664.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.35
09/05/2026	90,896,664.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.35
10/05/2026	90,896,664.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.35
11/05/2026	91,006,024.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.40
12/05/2026	90,756,998.55	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.30

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA53

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	90,471,917.34	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.18
14/05/2026	90,620,254.75	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.24
15/05/2026	90,835,456.01	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.33
16/05/2026	90,835,456.01	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.33
17/05/2026	90,835,456.01	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.33
18/05/2026	90,379,160.15	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.14
19/05/2026	90,611,154.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.24
20/05/2026	90,505,984.96	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.19
21/05/2026	90,968,688.47	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.38
22/05/2026	90,985,867.62	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.39
23/05/2026	90,985,867.62	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.39
24/05/2026	90,985,867.62	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.39
25/05/2026	80,625,264.68	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	33.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA53

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	91,201,990.41	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.48
27/05/2026	91,350,539.84	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.54
28/05/2026	91,421,764.99	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.57
29/05/2026	91,544,696.20	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.62
30/05/2026	91,544,696.20	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.62
31/05/2026	91,544,696.20	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	37.62
				Total	1,146.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SA53

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
20/05/2026	13,036,484.10	0.18000	65.18
21/05/2026	13,036,484.10	0.18000	65.18
		Total	130.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAA1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	8,591.75	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
02/05/2026	8,591.75	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
03/05/2026	8,591.75	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
04/05/2026	8,590.92	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
05/05/2026	8,588.33	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
06/05/2026	8,572.14	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
07/05/2026	8,531.65	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
08/05/2026	8,509.59	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
09/05/2026	8,509.59	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
10/05/2026	8,509.59	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
11/05/2026	8,464.29	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
12/05/2026	8,399.51	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
13/05/2026	8,433.18	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
14/05/2026	8,428.06	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
15/05/2026	8,475.07	USA Conventional	BONY MELLON N/YORK	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAA1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	8,475.07	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
17/05/2026	8,475.07	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
18/05/2026	8,532.95	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
19/05/2026	8,443.99	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
20/05/2026	8,438.93	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
21/05/2026	8,397.27	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
22/05/2026	8,386.96	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
23/05/2026	8,386.96	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
24/05/2026	8,386.96	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
25/05/2026	8,906.94	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
26/05/2026	8,259.72	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
27/05/2026	8,286.34	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
28/05/2026	8,268.83	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
29/05/2026	8,238.50	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
30/05/2026	8,238.50	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
31/05/2026	8,238.50	USA Conventional	BONY MELLON N/YORK	0.01500	0.00
				Total	0.11

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAB4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	3,202,499.69	0.36000	32.02
02/05/2026	3,202,499.69	0.36000	32.02
03/05/2026	3,202,499.69	0.36000	32.02
04/05/2026	3,013,217.88	0.36000	30.13
05/05/2026	3,013,217.88	0.36000	30.13
06/05/2026	3,018,779.18	0.36000	30.19
07/05/2026	3,024,194.27	0.36000	30.24
08/05/2026	3,024,194.27	0.36000	30.24
09/05/2026	3,024,194.27	0.36000	30.24
10/05/2026	3,024,194.27	0.36000	30.24
11/05/2026	3,041,093.51	0.36000	30.41
12/05/2026	3,041,093.51	0.36000	30.41
13/05/2026	3,041,093.51	0.36000	30.41
14/05/2026	3,041,093.51	0.36000	30.41
15/05/2026	3,068,561.52	0.36000	30.69

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAB4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	3,068,561.52	0.36000	30.69
17/05/2026	3,068,561.52	0.36000	30.69
18/05/2026	2,979,757.54	0.36000	29.80
19/05/2026	2,986,847.16	0.36000	29.87
20/05/2026	2,992,736.83	0.36000	29.93
21/05/2026	2,995,846.57	0.36000	29.96
22/05/2026	3,000,796.75	0.36000	30.01
23/05/2026	3,000,796.75	0.36000	30.01
24/05/2026	3,000,796.75	0.36000	30.01
25/05/2026	2,677,439.45	0.36000	26.77
26/05/2026	2,590,872.95	0.36000	25.91
27/05/2026	2,602,003.86	0.36000	26.02
28/05/2026	2,598,614.44	0.36000	25.99
29/05/2026	2,620,207.27	0.36000	26.20
30/05/2026	2,620,207.27	0.36000	26.20
31/05/2026	2,620,207.27	0.36000	26.20
		Total	914.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAB4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	185,206.86	0.18000	0.91
02/05/2026	185,206.86	0.18000	0.91
03/05/2026	185,206.86	0.18000	0.91
04/05/2026	185,206.86	0.18000	0.91
05/05/2026	141,993.56	0.18000	0.70
06/05/2026	141,993.56	0.18000	0.70
07/05/2026	141,993.56	0.18000	0.70
08/05/2026	125,941.74	0.18000	0.62
09/05/2026	125,941.74	0.18000	0.62
10/05/2026	125,941.74	0.18000	0.62
11/05/2026	125,941.74	0.18000	0.62
12/05/2026	101,310.21	0.18000	0.50
13/05/2026	88,904.77	0.18000	0.44
14/05/2026	83,348.17	0.18000	0.41
15/05/2026	83,270.12	0.18000	0.41

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAB4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	83,270.12	0.18000	0.41
17/05/2026	83,270.12	0.18000	0.41
		Total	10.82

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAB6

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,908,228.11	0.36000	29.08
02/05/2026	2,908,228.11	0.36000	29.08
03/05/2026	2,908,228.11	0.36000	29.08
04/05/2026	2,908,228.11	0.36000	29.08
05/05/2026	2,908,228.11	0.36000	29.08
06/05/2026	2,908,228.11	0.36000	29.08
07/05/2026	2,908,228.11	0.36000	29.08
08/05/2026	2,908,228.11	0.36000	29.08
09/05/2026	2,908,228.11	0.36000	29.08
10/05/2026	2,908,228.11	0.36000	29.08
11/05/2026	2,908,228.11	0.36000	29.08
12/05/2026	2,908,228.11	0.36000	29.08
13/05/2026	2,908,228.11	0.36000	29.08
14/05/2026	2,908,228.11	0.36000	29.08
15/05/2026	2,908,228.11	0.36000	29.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAB6

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,908,228.11	0.36000	29.08
17/05/2026	2,908,228.11	0.36000	29.08
18/05/2026	2,908,228.11	0.36000	29.08
19/05/2026	2,908,228.11	0.36000	29.08
20/05/2026	2,908,228.11	0.36000	29.08
21/05/2026	2,908,228.11	0.36000	29.08
22/05/2026	2,908,228.11	0.36000	29.08
23/05/2026	2,908,228.11	0.36000	29.08
24/05/2026	2,908,228.11	0.36000	29.08
25/05/2026	2,908,228.11	0.36000	29.08
26/05/2026	2,908,228.11	0.36000	29.08
27/05/2026	2,908,228.11	0.36000	29.08
28/05/2026	2,908,228.11	0.36000	29.08
29/05/2026	2,908,228.11	0.36000	29.08
30/05/2026	2,908,228.11	0.36000	29.08
31/05/2026	2,908,228.11	0.36000	29.08
		Total	901.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAB7

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,514,295.44	0.36000	15.14
02/05/2026	1,514,295.44	0.36000	15.14
03/05/2026	1,514,295.44	0.36000	15.14
04/05/2026	1,514,295.44	0.36000	15.14
05/05/2026	1,514,295.44	0.36000	15.14
06/05/2026	1,514,295.44	0.36000	15.14
07/05/2026	1,514,295.44	0.36000	15.14
08/05/2026	1,514,295.44	0.36000	15.14
09/05/2026	1,514,295.44	0.36000	15.14
10/05/2026	1,514,295.44	0.36000	15.14
11/05/2026	1,514,295.44	0.36000	15.14
12/05/2026	1,514,295.44	0.36000	15.14
13/05/2026	1,514,295.44	0.36000	15.14
14/05/2026	1,514,295.44	0.36000	15.14
15/05/2026	1,514,295.44	0.36000	15.14

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAB7

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,514,295.44	0.36000	15.14
17/05/2026	1,514,295.44	0.36000	15.14
18/05/2026	1,514,295.44	0.36000	15.14
19/05/2026	1,514,295.44	0.36000	15.14
20/05/2026	1,514,295.44	0.36000	15.14
21/05/2026	1,514,295.44	0.36000	15.14
22/05/2026	1,514,295.44	0.36000	15.14
23/05/2026	1,514,295.44	0.36000	15.14
24/05/2026	1,514,295.44	0.36000	15.14
25/05/2026	1,514,295.44	0.36000	15.14
26/05/2026	1,514,295.44	0.36000	15.14
27/05/2026	1,514,295.44	0.36000	15.14
28/05/2026	1,514,295.44	0.36000	15.14
29/05/2026	1,514,295.44	0.36000	15.14
30/05/2026	1,514,295.44	0.36000	15.14
31/05/2026	1,514,295.44	0.36000	15.14
		Total	469.43

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAF1

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	3,606,041.75	0.36000	36.06
02/05/2026	3,606,041.75	0.36000	36.06
03/05/2026	3,606,041.75	0.36000	36.06
04/05/2026	3,434,628.18	0.36000	34.35
05/05/2026	3,196,530.75	0.36000	31.97
06/05/2026	3,196,530.75	0.36000	31.97
07/05/2026	3,011,098.53	0.36000	30.11
08/05/2026	3,011,098.53	0.36000	30.11
09/05/2026	3,011,098.53	0.36000	30.11
10/05/2026	3,011,098.53	0.36000	30.11
11/05/2026	3,003,845.59	0.36000	30.04
12/05/2026	2,997,649.36	0.36000	29.98
13/05/2026	2,986,835.98	0.36000	29.87
14/05/2026	2,931,868.55	0.36000	29.32
15/05/2026	2,931,003.58	0.36000	29.31

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAF1

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,931,003.58	0.36000	29.31
17/05/2026	2,931,003.58	0.36000	29.31
18/05/2026	2,904,261.76	0.36000	29.04
19/05/2026	2,600,532.00	0.36000	26.01
20/05/2026	2,599,053.52	0.36000	25.99
21/05/2026	2,599,053.52	0.36000	25.99
22/05/2026	2,599,053.52	0.36000	25.99
23/05/2026	2,599,053.52	0.36000	25.99
24/05/2026	2,599,053.52	0.36000	25.99
25/05/2026	2,475,308.67	0.36000	24.75
26/05/2026	2,472,747.41	0.36000	24.73
27/05/2026	2,461,989.84	0.36000	24.62
28/05/2026	2,459,003.36	0.36000	24.59
29/05/2026	3,077,560.52	0.36000	30.78
30/05/2026	3,077,560.52	0.36000	30.78
31/05/2026	3,077,560.52	0.36000	30.78
		Total	910.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAF1

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	19,057.57	0.18000	0.09
08/05/2026	3,021.29	0.18000	0.01
09/05/2026	3,021.29	0.18000	0.01
10/05/2026	3,021.29	0.18000	0.01
		Total	0.14

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAK4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	62,288.68	SNAT EU	EUROCLEAR BANK	0.01500	0.03
02/05/2026	62,288.68	SNAT EU	EUROCLEAR BANK	0.01500	0.03
03/05/2026	62,288.68	SNAT EU	EUROCLEAR BANK	0.01500	0.03
04/05/2026	62,012.19	SNAT EU	EUROCLEAR BANK	0.01500	0.03
05/05/2026	61,289.72	SNAT EU	EUROCLEAR BANK	0.01500	0.03
06/05/2026	60,869.68	SNAT EU	EUROCLEAR BANK	0.01500	0.03
07/05/2026	60,313.72	SNAT EU	EUROCLEAR BANK	0.01500	0.02
08/05/2026	60,031.92	SNAT EU	EUROCLEAR BANK	0.01500	0.02
09/05/2026	60,031.92	SNAT EU	EUROCLEAR BANK	0.01500	0.02
10/05/2026	60,031.92	SNAT EU	EUROCLEAR BANK	0.01500	0.02
11/05/2026	59,488.28	SNAT EU	EUROCLEAR BANK	0.01500	0.02
12/05/2026	58,528.75	SNAT EU	EUROCLEAR BANK	0.01500	0.02
13/05/2026	58,616.60	SNAT EU	EUROCLEAR BANK	0.01500	0.02
14/05/2026	58,347.83	SNAT EU	EUROCLEAR BANK	0.01500	0.02
15/05/2026	58,502.91	SNAT EU	EUROCLEAR BANK	0.01500	0.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAK4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	58,502.91	SNAT EU	EUROCLEAR BANK	0.01500	0.02
17/05/2026	58,502.91	SNAT EU	EUROCLEAR BANK	0.01500	0.02
18/05/2026	58,555.79	SNAT EU	EUROCLEAR BANK	0.01500	0.02
19/05/2026	57,267.21	SNAT EU	EUROCLEAR BANK	0.01500	0.02
20/05/2026	56,967.07	SNAT EU	EUROCLEAR BANK	0.01500	0.02
21/05/2026	56,412.68	SNAT EU	EUROCLEAR BANK	0.01500	0.02
22/05/2026	56,185.28	SNAT EU	EUROCLEAR BANK	0.01500	0.02
23/05/2026	56,185.28	SNAT EU	EUROCLEAR BANK	0.01500	0.02
24/05/2026	56,185.28	SNAT EU	EUROCLEAR BANK	0.01500	0.02
25/05/2026	55,840.01	SNAT EU	EUROCLEAR BANK	0.01500	0.02
26/05/2026	54,783.73	SNAT EU	EUROCLEAR BANK	0.01500	0.02
27/05/2026	54,653.12	SNAT EU	EUROCLEAR BANK	0.01500	0.02
28/05/2026	54,381.48	SNAT EU	EUROCLEAR BANK	0.01500	0.02
29/05/2026	54,008.22	SNAT EU	EUROCLEAR BANK	0.01500	0.02
30/05/2026	54,008.22	SNAT EU	EUROCLEAR BANK	0.01500	0.02
31/05/2026	54,008.22	SNAT EU	EUROCLEAR BANK	0.01500	0.02
				Total	0.74

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAQ2

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	9,332,462.77	0.36000	93.32
02/05/2026	9,332,462.77	0.36000	93.32
03/05/2026	9,332,462.77	0.36000	93.32
04/05/2026	9,332,462.77	0.36000	93.32
05/05/2026	9,332,462.77	0.36000	93.32
06/05/2026	9,332,462.77	0.36000	93.32
07/05/2026	9,332,462.77	0.36000	93.32
08/05/2026	9,332,462.77	0.36000	93.32
09/05/2026	9,332,462.77	0.36000	93.32
10/05/2026	9,332,462.77	0.36000	93.32
11/05/2026	9,332,462.77	0.36000	93.32
12/05/2026	9,332,462.77	0.36000	93.32
13/05/2026	9,332,462.77	0.36000	93.32
14/05/2026	9,332,462.77	0.36000	93.32
15/05/2026	9,332,462.77	0.36000	93.32

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAQ2

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	9,332,462.77	0.36000	93.32
17/05/2026	9,332,462.77	0.36000	93.32
18/05/2026	9,332,462.77	0.36000	93.32
19/05/2026	9,332,462.77	0.36000	93.32
20/05/2026	9,332,462.77	0.36000	93.32
21/05/2026	9,332,462.77	0.36000	93.32
22/05/2026	9,332,462.77	0.36000	93.32
23/05/2026	9,332,462.77	0.36000	93.32
24/05/2026	9,332,462.77	0.36000	93.32
25/05/2026	9,332,462.77	0.36000	93.32
26/05/2026	9,332,462.77	0.36000	93.32
27/05/2026	9,332,462.77	0.36000	93.32
28/05/2026	9,332,462.77	0.36000	93.32
29/05/2026	9,332,462.77	0.36000	93.32
30/05/2026	9,332,462.77	0.36000	93.32
31/05/2026	9,332,462.77	0.36000	93.32
		Total	2,893.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	25,015,000.00	0.36000	250.15
02/05/2026	25,015,000.00	0.36000	250.15
03/05/2026	25,015,000.00	0.36000	250.15
04/05/2026	25,015,000.00	0.36000	250.15
05/05/2026	25,015,000.00	0.36000	250.15
06/05/2026	25,047,768.60	0.36000	250.48
07/05/2026	25,047,768.60	0.36000	250.48
08/05/2026	25,047,768.60	0.36000	250.48
09/05/2026	25,047,768.60	0.36000	250.48
10/05/2026	25,047,768.60	0.36000	250.48
11/05/2026	25,047,768.60	0.36000	250.48
12/05/2026	25,047,768.60	0.36000	250.48
13/05/2026	25,015,000.00	0.36000	250.15
14/05/2026	25,015,000.00	0.36000	250.15
15/05/2026	25,015,000.00	0.36000	250.15

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	25,015,000.00	0.36000	250.15
17/05/2026	25,015,000.00	0.36000	250.15
18/05/2026	25,015,000.00	0.36000	250.15
19/05/2026	25,015,000.00	0.36000	250.15
20/05/2026	25,015,000.00	0.36000	250.15
21/05/2026	25,015,000.00	0.36000	250.15
22/05/2026	25,015,000.00	0.36000	250.15
23/05/2026	25,015,000.00	0.36000	250.15
24/05/2026	25,015,000.00	0.36000	250.15
25/05/2026	25,015,000.00	0.36000	250.15
26/05/2026	25,015,000.00	0.36000	250.15
27/05/2026	25,015,000.00	0.36000	250.15
28/05/2026	25,015,000.00	0.36000	250.15
29/05/2026	25,015,000.00	0.36000	250.15
30/05/2026	25,015,000.00	0.36000	250.15
31/05/2026	25,015,000.00	0.36000	250.15
		Total	7,756.94

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,864,919.27	France Conventional	EUROCLEAR BANK	0.01500	1.18
01/05/2026	2,868,658.29	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.18
01/05/2026	2,989,467.42	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
01/05/2026	4,451,588.21	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
01/05/2026	10,795,290.48	Germany Conventional	EUROCLEAR BANK	0.01500	4.44
02/05/2026	2,864,919.27	France Conventional	EUROCLEAR BANK	0.01500	1.18
02/05/2026	2,868,658.29	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.18
02/05/2026	2,989,467.42	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
02/05/2026	4,451,588.21	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
02/05/2026	10,795,290.48	Germany Conventional	EUROCLEAR BANK	0.01500	4.44
03/05/2026	2,864,919.27	France Conventional	EUROCLEAR BANK	0.01500	1.18
03/05/2026	2,868,658.29	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.18
03/05/2026	2,989,467.42	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
03/05/2026	4,451,588.21	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
03/05/2026	10,795,290.48	Germany Conventional	EUROCLEAR BANK	0.01500	4.44

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
04/05/2026	2,866,247.47	France Conventional	EUROCLEAR BANK	0.01500	1.18
04/05/2026	2,990,853.36	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
04/05/2026	4,453,652.00	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
04/05/2026	10,492,018.32	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.31
04/05/2026	10,800,295.25	Germany Conventional	EUROCLEAR BANK	0.01500	4.44
05/05/2026	2,865,610.09	France Conventional	EUROCLEAR BANK	0.01500	1.18
05/05/2026	2,988,135.72	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
05/05/2026	4,444,061.39	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
05/05/2026	10,473,632.47	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.30
05/05/2026	10,766,340.34	Germany Conventional	EUROCLEAR BANK	0.01500	4.42
06/05/2026	2,866,704.57	France Conventional	EUROCLEAR BANK	0.01500	1.18
06/05/2026	2,990,548.66	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
06/05/2026	4,451,407.55	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
06/05/2026	10,485,186.73	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.31
06/05/2026	10,780,638.21	Germany Conventional	EUROCLEAR BANK	0.01500	4.43
07/05/2026	2,873,684.26	France Conventional	EUROCLEAR BANK	0.01500	1.18
07/05/2026	3,000,389.92	Finland Conventional	EUROCLEAR BANK	0.01500	1.23

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	4,474,426.89	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
07/05/2026	10,532,280.48	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33
07/05/2026	10,845,421.77	Germany Conventional	EUROCLEAR BANK	0.01500	4.46
08/05/2026	2,876,345.83	France Conventional	EUROCLEAR BANK	0.01500	1.18
08/05/2026	3,002,683.05	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
08/05/2026	4,477,361.05	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
08/05/2026	10,540,586.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33
08/05/2026	10,856,028.70	Germany Conventional	EUROCLEAR BANK	0.01500	4.46
09/05/2026	2,876,345.83	France Conventional	EUROCLEAR BANK	0.01500	1.18
09/05/2026	3,002,683.05	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
09/05/2026	4,477,361.05	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
09/05/2026	10,540,586.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33
09/05/2026	10,856,028.70	Germany Conventional	EUROCLEAR BANK	0.01500	4.46
10/05/2026	2,876,345.83	France Conventional	EUROCLEAR BANK	0.01500	1.18
10/05/2026	3,002,683.05	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
10/05/2026	4,477,361.05	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
10/05/2026	10,540,586.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
10/05/2026	10,856,028.70	Germany Conventional	EUROCLEAR BANK	0.01500	4.46
11/05/2026	2,874,494.41	France Conventional	EUROCLEAR BANK	0.01500	1.18
11/05/2026	3,000,424.33	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
11/05/2026	4,474,764.54	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
11/05/2026	10,531,841.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33
11/05/2026	10,848,122.16	Germany Conventional	EUROCLEAR BANK	0.01500	4.46
12/05/2026	2,870,715.95	France Conventional	EUROCLEAR BANK	0.01500	1.18
12/05/2026	2,994,973.74	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
12/05/2026	4,462,615.54	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
12/05/2026	10,508,099.44	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
12/05/2026	10,809,103.58	Germany Conventional	EUROCLEAR BANK	0.01500	4.44
13/05/2026	2,880,567.92	France Conventional	EUROCLEAR BANK	0.01500	1.18
13/05/2026	3,003,743.50	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
13/05/2026	4,466,580.68	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
13/05/2026	10,527,642.57	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33
13/05/2026	10,805,210.49	Germany Conventional	EUROCLEAR BANK	0.01500	4.44
14/05/2026	2,876,022.98	France Conventional	EUROCLEAR BANK	0.01500	1.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
14/05/2026	2,998,970.31	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
14/05/2026	4,459,769.15	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
14/05/2026	10,511,927.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
14/05/2026	10,786,936.76	Germany Conventional	EUROCLEAR BANK	0.01500	4.43
15/05/2026	2,895,323.31	France Conventional	EUROCLEAR BANK	0.01500	1.19
15/05/2026	3,021,216.26	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
15/05/2026	4,501,293.68	Austria Conventional	EUROCLEAR BANK	0.01500	1.85
15/05/2026	10,602,321.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.36
15/05/2026	10,900,530.93	Germany Conventional	EUROCLEAR BANK	0.01500	4.48
16/05/2026	2,895,323.31	France Conventional	EUROCLEAR BANK	0.01500	1.19
16/05/2026	3,021,216.26	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
16/05/2026	4,501,293.68	Austria Conventional	EUROCLEAR BANK	0.01500	1.85
16/05/2026	10,602,321.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.36
16/05/2026	10,900,530.93	Germany Conventional	EUROCLEAR BANK	0.01500	4.48
17/05/2026	2,895,323.31	France Conventional	EUROCLEAR BANK	0.01500	1.19
17/05/2026	3,021,216.26	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
17/05/2026	4,501,293.68	Austria Conventional	EUROCLEAR BANK	0.01500	1.85

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	10,602,321.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.36
17/05/2026	10,900,530.93	Germany Conventional	EUROCLEAR BANK	0.01500	4.48
18/05/2026	2,897,377.45	France Conventional	EUROCLEAR BANK	0.01500	1.19
18/05/2026	3,019,437.59	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
18/05/2026	4,482,636.44	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
18/05/2026	10,570,471.39	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.34
18/05/2026	10,820,573.68	Germany Conventional	EUROCLEAR BANK	0.01500	4.45
19/05/2026	2,883,100.97	France Conventional	EUROCLEAR BANK	0.01500	1.18
19/05/2026	3,005,342.62	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
19/05/2026	4,465,215.55	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
19/05/2026	10,524,057.44	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
19/05/2026	10,777,570.31	Germany Conventional	EUROCLEAR BANK	0.01500	4.43
20/05/2026	2,876,509.10	France Conventional	EUROCLEAR BANK	0.01500	1.18
20/05/2026	2,997,260.26	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
20/05/2026	4,446,966.12	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
20/05/2026	10,483,546.40	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.31
20/05/2026	10,722,535.87	Germany Conventional	EUROCLEAR BANK	0.01500	4.41

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
21/05/2026	2,876,966.27	France Conventional	EUROCLEAR BANK	0.01500	1.18
21/05/2026	3,001,678.15	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
21/05/2026	4,464,992.21	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
21/05/2026	8,270,159.11	Germany Conventional	EUROCLEAR BANK	0.01500	3.40
21/05/2026	10,516,226.42	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
22/05/2026	2,875,083.60	France Conventional	EUROCLEAR BANK	0.01500	1.18
22/05/2026	2,999,884.58	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
22/05/2026	4,461,495.54	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
22/05/2026	8,266,192.78	Germany Conventional	EUROCLEAR BANK	0.01500	3.40
22/05/2026	10,507,291.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
23/05/2026	2,875,083.60	France Conventional	EUROCLEAR BANK	0.01500	1.18
23/05/2026	2,999,884.58	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
23/05/2026	4,461,495.54	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
23/05/2026	8,266,192.78	Germany Conventional	EUROCLEAR BANK	0.01500	3.40
23/05/2026	10,507,291.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
24/05/2026	2,875,083.60	France Conventional	EUROCLEAR BANK	0.01500	1.18
24/05/2026	2,999,884.58	Finland Conventional	EUROCLEAR BANK	0.01500	1.23

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
24/05/2026	4,461,495.54	Austria Conventional	EUROCLEAR BANK	0.01500	1.83
24/05/2026	8,266,192.78	Germany Conventional	EUROCLEAR BANK	0.01500	3.40
24/05/2026	10,507,291.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
25/05/2026	2,871,968.72	France Conventional	EUROCLEAR BANK	0.01500	1.18
25/05/2026	2,997,896.54	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
25/05/2026	4,467,408.21	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
25/05/2026	8,291,094.52	Germany Conventional	EUROCLEAR BANK	0.01500	3.41
25/05/2026	10,513,490.38	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
26/05/2026	2,870,694.79	France Conventional	EUROCLEAR BANK	0.01500	1.18
26/05/2026	3,001,022.28	Finland Conventional	EUROCLEAR BANK	0.01500	1.23
26/05/2026	4,482,921.44	Austria Conventional	EUROCLEAR BANK	0.01500	1.84
26/05/2026	8,335,783.81	Germany Conventional	EUROCLEAR BANK	0.01500	3.43
26/05/2026	10,547,651.98	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33
27/05/2026	2,879,362.98	France Conventional	EUROCLEAR BANK	0.01500	1.18
27/05/2026	3,010,227.52	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
27/05/2026	4,490,822.76	Austria Conventional	EUROCLEAR BANK	0.01500	1.85
27/05/2026	8,346,684.59	Germany Conventional	EUROCLEAR BANK	0.01500	3.43

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
27/05/2026	10,562,057.17	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.34
28/05/2026	2,882,824.03	France Conventional	EUROCLEAR BANK	0.01500	1.18
28/05/2026	3,012,521.07	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
28/05/2026	4,490,227.34	Austria Conventional	EUROCLEAR BANK	0.01500	1.85
28/05/2026	8,348,838.88	Germany Conventional	EUROCLEAR BANK	0.01500	3.43
28/05/2026	10,573,153.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.35
29/05/2026	2,886,593.10	France Conventional	EUROCLEAR BANK	0.01500	1.19
29/05/2026	3,017,151.18	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
29/05/2026	4,500,622.13	Austria Conventional	EUROCLEAR BANK	0.01500	1.85
29/05/2026	8,374,053.80	Germany Conventional	EUROCLEAR BANK	0.01500	3.44
29/05/2026	10,593,042.43	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.35
30/05/2026	2,886,593.10	France Conventional	EUROCLEAR BANK	0.01500	1.19
30/05/2026	3,017,151.18	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
30/05/2026	4,500,622.13	Austria Conventional	EUROCLEAR BANK	0.01500	1.85
30/05/2026	8,374,053.80	Germany Conventional	EUROCLEAR BANK	0.01500	3.44
30/05/2026	10,593,042.43	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.35
31/05/2026	2,886,593.10	France Conventional	EUROCLEAR BANK	0.01500	1.19

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SAV4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
31/05/2026	3,017,151.18	Finland Conventional	EUROCLEAR BANK	0.01500	1.24
31/05/2026	4,500,622.13	Austria Conventional	EUROCLEAR BANK	0.01500	1.85
31/05/2026	8,374,053.80	Germany Conventional	EUROCLEAR BANK	0.01500	3.44
31/05/2026	10,593,042.43	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.35
				Total	383.26

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SB18

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	72,118,284.82	0.36000	721.18
02/05/2026	72,118,284.82	0.36000	721.18
03/05/2026	72,118,284.82	0.36000	721.18
04/05/2026	72,118,284.82	0.36000	721.18
05/05/2026	71,551,598.72	0.36000	715.52
06/05/2026	79,060,690.26	0.36000	790.61
07/05/2026	71,538,716.45	0.36000	715.39
08/05/2026	71,986,160.18	0.36000	719.86
09/05/2026	71,986,160.18	0.36000	719.86
10/05/2026	71,986,160.18	0.36000	719.86
11/05/2026	71,494,205.67	0.36000	714.94
12/05/2026	70,978,729.77	0.36000	709.79
13/05/2026	70,978,729.77	0.36000	709.79
14/05/2026	70,978,729.77	0.36000	709.79
15/05/2026	70,447,548.77	0.36000	704.48

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SB18

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	70,447,548.77	0.36000	704.48
17/05/2026	70,447,548.77	0.36000	704.48
18/05/2026	70,161,999.01	0.36000	701.62
19/05/2026	70,161,999.01	0.36000	701.62
20/05/2026	69,764,142.52	0.36000	697.64
21/05/2026	69,873,220.90	0.36000	698.73
22/05/2026	73,015,467.67	0.36000	730.15
23/05/2026	73,015,467.67	0.36000	730.15
24/05/2026	73,015,467.67	0.36000	730.15
25/05/2026	75,385,988.58	0.36000	753.86
26/05/2026	69,940,331.90	0.36000	699.40
27/05/2026	69,989,572.85	0.36000	699.90
28/05/2026	70,235,310.37	0.36000	702.35
29/05/2026	70,008,159.29	0.36000	700.08
30/05/2026	70,008,159.29	0.36000	700.08
31/05/2026	70,008,159.29	0.36000	700.08
		Total	22,169.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SB18

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,017,357.74	0.18000	5.02
02/05/2026	1,017,357.74	0.18000	5.02
03/05/2026	1,017,357.74	0.18000	5.02
04/05/2026	1,017,357.74	0.18000	5.02
		Total	20.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SB18

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	8,656,870.17	0.18000	43.28
02/05/2026	8,656,870.17	0.18000	43.28
03/05/2026	8,656,870.17	0.18000	43.28
06/05/2026	11,642,144.23	0.18000	58.21
07/05/2026	11,642,144.23	0.18000	58.21
08/05/2026	133,365.15	0.18000	0.67
09/05/2026	133,365.15	0.18000	0.67
10/05/2026	133,365.15	0.18000	0.67
14/05/2026	6,494,603.48	0.18000	32.47
20/05/2026	16,486,542.41	0.18000	82.43
21/05/2026	66,270.82	0.18000	0.33
22/05/2026	6,498,906.32	0.18000	32.49
23/05/2026	6,498,906.32	0.18000	32.49
24/05/2026	6,498,906.32	0.18000	32.49
25/05/2026	6,498,906.32	0.18000	32.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SB18

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
28/05/2026	2,820,778.80	0.18000	14.10
		Total	507.59

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SB24

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	20,017,523.58	0.36000	200.18
02/05/2026	20,017,523.58	0.36000	200.18
03/05/2026	20,017,523.58	0.36000	200.18
		Total	600.53

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBC4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,277,206.51	0.36000	22.77
02/05/2026	2,277,206.51	0.36000	22.77
03/05/2026	2,277,206.51	0.36000	22.77
04/05/2026	2,284,492.09	0.36000	22.84
05/05/2026	2,284,500.00	0.36000	22.85
06/05/2026	2,285,000.00	0.36000	22.85
07/05/2026	2,206,000.00	0.36000	22.06
08/05/2026	2,206,000.00	0.36000	22.06
09/05/2026	2,206,000.00	0.36000	22.06
10/05/2026	2,206,000.00	0.36000	22.06
11/05/2026	2,206,000.00	0.36000	22.06
12/05/2026	2,206,000.00	0.36000	22.06
13/05/2026	2,216,320.43	0.36000	22.16
14/05/2026	2,226,000.00	0.36000	22.26
15/05/2026	2,226,000.00	0.36000	22.26

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBC4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,226,000.00	0.36000	22.26
17/05/2026	2,226,000.00	0.36000	22.26
18/05/2026	2,238,000.00	0.36000	22.38
19/05/2026	2,238,000.00	0.36000	22.38
20/05/2026	2,183,000.00	0.36000	21.83
21/05/2026	2,183,000.00	0.36000	21.83
22/05/2026	2,190,976.00	0.36000	21.91
23/05/2026	2,190,976.00	0.36000	21.91
24/05/2026	2,190,976.00	0.36000	21.91
25/05/2026	2,201,281.65	0.36000	22.01
26/05/2026	2,210,551.65	0.36000	22.11
27/05/2026	2,217,000.00	0.36000	22.17
28/05/2026	2,217,000.00	0.36000	22.17
29/05/2026	2,084,000.00	0.36000	20.84
30/05/2026	2,084,000.00	0.36000	20.84
31/05/2026	2,084,000.00	0.36000	20.84
		Total	685.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBC4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	44,383.30	0.18000	0.22
02/05/2026	44,383.30	0.18000	0.22
03/05/2026	44,383.30	0.18000	0.22
04/05/2026	44,383.30	0.18000	0.22
05/05/2026	44,383.30	0.18000	0.22
		Total	1.09

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBL3

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	14,000.00	0.36000	0.14
02/05/2026	14,000.00	0.36000	0.14
03/05/2026	14,000.00	0.36000	0.14
04/05/2026	14,000.00	0.36000	0.14
05/05/2026	14,000.00	0.36000	0.14
06/05/2026	14,000.00	0.36000	0.14
07/05/2026	14,000.00	0.36000	0.14
08/05/2026	14,000.00	0.36000	0.14
09/05/2026	14,000.00	0.36000	0.14
10/05/2026	14,000.00	0.36000	0.14
11/05/2026	14,000.00	0.36000	0.14
12/05/2026	14,000.00	0.36000	0.14
13/05/2026	14,000.00	0.36000	0.14
14/05/2026	14,000.00	0.36000	0.14
15/05/2026	14,000.00	0.36000	0.14

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBL3

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	14,000.00	0.36000	0.14
17/05/2026	14,000.00	0.36000	0.14
18/05/2026	14,000.00	0.36000	0.14
19/05/2026	14,000.00	0.36000	0.14
20/05/2026	14,000.00	0.36000	0.14
21/05/2026	14,000.00	0.36000	0.14
22/05/2026	14,000.00	0.36000	0.14
23/05/2026	14,000.00	0.36000	0.14
24/05/2026	14,000.00	0.36000	0.14
25/05/2026	14,000.00	0.36000	0.14
26/05/2026	14,000.00	0.36000	0.14
27/05/2026	14,000.00	0.36000	0.14
28/05/2026	14,000.00	0.36000	0.14
29/05/2026	14,000.00	0.36000	0.14
30/05/2026	14,000.00	0.36000	0.14
31/05/2026	14,000.00	0.36000	0.14
		Total	4.34

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM1

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	127,854.38	0.36000	1.28
		Total	1.28

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM1

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
13/05/2026	9,185.37	0.18000	0.05
18/05/2026	40,216.91	0.18000	0.20
19/05/2026	40,216.91	0.18000	0.20
		Total	0.44

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	14,416.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
01/05/2026	2,520,018.06	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
02/05/2026	14,416.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
02/05/2026	2,520,018.06	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
03/05/2026	14,416.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
03/05/2026	2,520,018.06	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
04/05/2026	14,551.68	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
04/05/2026	2,588,840.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.06
05/05/2026	14,553.42	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
05/05/2026	2,505,463.50	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
06/05/2026	14,312.47	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
06/05/2026	2,497,529.82	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	14,597.54	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
07/05/2026	2,507,101.96	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
08/05/2026	14,576.07	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
08/05/2026	2,505,715.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
09/05/2026	14,576.07	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
09/05/2026	2,505,715.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
10/05/2026	14,576.07	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
10/05/2026	2,505,715.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
11/05/2026	14,746.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
11/05/2026	2,507,429.31	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
12/05/2026	14,492.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
12/05/2026	2,503,238.54	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
13/05/2026	14,252.94	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	2,488,664.91	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.02
14/05/2026	14,330.78	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
14/05/2026	2,501,719.76	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
15/05/2026	14,565.49	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
15/05/2026	2,506,388.41	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
16/05/2026	14,565.49	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
16/05/2026	2,506,388.41	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
17/05/2026	14,565.49	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
17/05/2026	2,506,388.41	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
18/05/2026	14,077.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
18/05/2026	2,455,867.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.01
19/05/2026	14,302.90	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
19/05/2026	2,499,679.21	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	14,205.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
20/05/2026	2,499,994.10	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
21/05/2026	14,550.70	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
21/05/2026	2,509,740.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
22/05/2026	14,040.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
22/05/2026	2,510,994.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
23/05/2026	14,040.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
23/05/2026	2,510,994.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
24/05/2026	14,040.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
24/05/2026	2,510,994.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
25/05/2026	14,246.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
25/05/2026	2,593,183.32	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.07
26/05/2026	14,243.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	2,518,404.73	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.03
27/05/2026	14,253.22	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
27/05/2026	2,520,769.40	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
28/05/2026	14,258.23	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
28/05/2026	2,522,739.76	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
29/05/2026	14,366.14	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
29/05/2026	2,526,368.93	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
30/05/2026	14,366.14	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
30/05/2026	2,526,368.93	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
31/05/2026	14,366.14	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
31/05/2026	2,526,368.93	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
				Total	32.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM1

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	102,279.80	0.18000	0.51
		Total	0.51

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM7

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	18,827.59	0.36000	0.19
		Total	0.19

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM7

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	606,000.78	0.18000	3.03
02/05/2026	606,000.78	0.18000	3.03
03/05/2026	606,000.78	0.18000	3.03
04/05/2026	531,000.78	0.18000	2.66
05/05/2026	531,000.78	0.18000	2.66
06/05/2026	531,000.78	0.18000	2.66
07/05/2026	585,420.21	0.18000	2.93
08/05/2026	592,000.78	0.18000	2.96
09/05/2026	592,000.78	0.18000	2.96
10/05/2026	592,000.78	0.18000	2.96
11/05/2026	603,456.39	0.18000	3.02
12/05/2026	610,000.78	0.18000	3.05
13/05/2026	610,000.78	0.18000	3.05
14/05/2026	610,000.78	0.18000	3.05
15/05/2026	610,000.78	0.18000	3.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBM7

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	610,000.78	0.18000	3.05
17/05/2026	610,000.78	0.18000	3.05
18/05/2026	578,000.78	0.18000	2.89
19/05/2026	578,000.78	0.18000	2.89
20/05/2026	550,706.31	0.18000	2.75
21/05/2026	569,669.27	0.18000	2.85
22/05/2026	575,000.78	0.18000	2.88
23/05/2026	575,000.78	0.18000	2.88
24/05/2026	575,000.78	0.18000	2.88
25/05/2026	575,000.78	0.18000	2.88
26/05/2026	574,667.58	0.18000	2.87
27/05/2026	585,018.32	0.18000	2.93
28/05/2026	592,000.78	0.18000	2.96
29/05/2026	592,000.78	0.18000	2.96
30/05/2026	592,000.78	0.18000	2.96
31/05/2026	592,000.78	0.18000	2.96
		Total	90.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBN8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	8,465,713.99	USA Conventional	BONY MELLON N/YORK	0.01500	3.48
02/05/2026	8,465,713.99	USA Conventional	BONY MELLON N/YORK	0.01500	3.48
03/05/2026	8,465,713.99	USA Conventional	BONY MELLON N/YORK	0.01500	3.48
04/05/2026	8,468,417.15	USA Conventional	BONY MELLON N/YORK	0.01500	3.48
05/05/2026	8,452,639.14	USA Conventional	BONY MELLON N/YORK	0.01500	3.47
06/05/2026	8,443,567.62	USA Conventional	BONY MELLON N/YORK	0.01500	3.47
07/05/2026	8,426,785.79	USA Conventional	BONY MELLON N/YORK	0.01500	3.46
08/05/2026	8,415,388.83	USA Conventional	BONY MELLON N/YORK	0.01500	3.46
09/05/2026	8,415,388.83	USA Conventional	BONY MELLON N/YORK	0.01500	3.46
10/05/2026	8,415,388.83	USA Conventional	BONY MELLON N/YORK	0.01500	3.46
11/05/2026	8,389,572.62	USA Conventional	BONY MELLON N/YORK	0.01500	3.45
12/05/2026	8,349,771.90	USA Conventional	BONY MELLON N/YORK	0.01500	3.43
13/05/2026	8,387,694.04	USA Conventional	BONY MELLON N/YORK	0.01500	3.45
14/05/2026	8,387,867.68	USA Conventional	BONY MELLON N/YORK	0.01500	3.45
15/05/2026	8,452,244.20	USA Conventional	BONY MELLON N/YORK	0.01500	3.47

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBN8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	8,452,244.20	USA Conventional	BONY MELLON N/YORK	0.01500	3.47
17/05/2026	8,452,244.20	USA Conventional	BONY MELLON N/YORK	0.01500	3.47
18/05/2026	8,464,926.63	USA Conventional	BONY MELLON N/YORK	0.01500	3.48
19/05/2026	8,385,577.96	USA Conventional	BONY MELLON N/YORK	0.01500	3.45
20/05/2026	8,370,415.11	USA Conventional	BONY MELLON N/YORK	0.01500	3.44
21/05/2026	8,360,185.96	USA Conventional	BONY MELLON N/YORK	0.01500	3.44
22/05/2026	8,353,782.04	USA Conventional	BONY MELLON N/YORK	0.01500	3.43
23/05/2026	8,353,782.04	USA Conventional	BONY MELLON N/YORK	0.01500	3.43
24/05/2026	8,353,782.04	USA Conventional	BONY MELLON N/YORK	0.01500	3.43
25/05/2026	8,589,487.25	USA Conventional	BONY MELLON N/YORK	0.01500	3.53
26/05/2026	8,271,124.28	USA Conventional	BONY MELLON N/YORK	0.01500	3.40
27/05/2026	8,322,380.52	USA Conventional	BONY MELLON N/YORK	0.01500	3.42
28/05/2026	8,328,711.10	USA Conventional	BONY MELLON N/YORK	0.01500	3.42
29/05/2026	8,316,959.15	USA Conventional	BONY MELLON N/YORK	0.01500	3.42
30/05/2026	8,316,959.15	USA Conventional	BONY MELLON N/YORK	0.01500	3.42
31/05/2026	8,316,959.15	USA Conventional	BONY MELLON N/YORK	0.01500	3.42
				Total	107.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBO4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	186,997,091.58	0.36000	1,869.97
02/05/2026	186,997,091.58	0.36000	1,869.97
03/05/2026	186,997,091.58	0.36000	1,869.97
04/05/2026	180,775,467.85	0.36000	1,807.75
05/05/2026	180,775,467.85	0.36000	1,807.75
06/05/2026	183,093,441.35	0.36000	1,830.93
07/05/2026	183,093,441.35	0.36000	1,830.93
08/05/2026	183,093,441.35	0.36000	1,830.93
09/05/2026	183,093,441.35	0.36000	1,830.93
10/05/2026	183,093,441.35	0.36000	1,830.93
11/05/2026	183,413,078.17	0.36000	1,834.13
12/05/2026	183,387,768.28	0.36000	1,833.88
13/05/2026	181,676,986.99	0.36000	1,816.77
14/05/2026	179,873,384.01	0.36000	1,798.73
15/05/2026	179,873,384.01	0.36000	1,798.73

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBO4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	179,873,384.01	0.36000	1,798.73
17/05/2026	179,873,384.01	0.36000	1,798.73
18/05/2026	176,216,199.92	0.36000	1,762.16
19/05/2026	179,532,612.34	0.36000	1,795.33
20/05/2026	179,200,810.50	0.36000	1,792.01
21/05/2026	182,266,188.69	0.36000	1,822.66
22/05/2026	194,945,474.82	0.36000	1,949.45
23/05/2026	194,945,474.82	0.36000	1,949.45
24/05/2026	194,945,474.82	0.36000	1,949.45
25/05/2026	198,576,760.56	0.36000	1,985.77
26/05/2026	198,576,760.56	0.36000	1,985.77
27/05/2026	184,641,346.04	0.36000	1,846.41
28/05/2026	186,506,525.51	0.36000	1,865.07
29/05/2026	183,383,993.65	0.36000	1,833.84
30/05/2026	183,383,993.65	0.36000	1,833.84
31/05/2026	183,383,993.65	0.36000	1,833.84
		Total	57,264.86

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBO4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	6,519,672.85	0.18000	32.15
02/05/2026	6,519,672.85	0.18000	32.15
03/05/2026	6,519,672.85	0.18000	32.15
04/05/2026	6,519,672.85	0.18000	32.15
05/05/2026	2,746,881.53	0.18000	13.55
06/05/2026	8,934,572.69	0.18000	44.06
07/05/2026	3,985,875.49	0.18000	19.66
08/05/2026	2,085,197.05	0.18000	10.28
09/05/2026	2,085,197.05	0.18000	10.28
10/05/2026	2,085,197.05	0.18000	10.28
11/05/2026	2,085,197.05	0.18000	10.28
14/05/2026	3,224,757.67	0.18000	15.90
15/05/2026	2,538,519.59	0.18000	12.52
16/05/2026	2,538,519.59	0.18000	12.52
17/05/2026	2,538,519.59	0.18000	12.52

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBO4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
20/05/2026	2,632,786.34	0.18000	12.98
21/05/2026	2,632,786.34	0.18000	12.98
22/05/2026	9,369,718.69	0.18000	46.21
23/05/2026	9,369,718.69	0.18000	46.21
24/05/2026	9,369,718.69	0.18000	46.21
25/05/2026	9,369,718.69	0.18000	46.21
26/05/2026	1,070,468.25	0.18000	5.28
		Total	516.54

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBO4

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	12,966,010.18	0.18000	64.83
02/05/2026	12,966,010.18	0.18000	64.83
03/05/2026	12,966,010.18	0.18000	64.83
04/05/2026	12,966,010.18	0.18000	64.83
05/05/2026	12,966,010.18	0.18000	64.83
06/05/2026	12,966,010.18	0.18000	64.83
07/05/2026	12,966,010.18	0.18000	64.83
08/05/2026	12,966,010.18	0.18000	64.83
09/05/2026	12,966,010.18	0.18000	64.83
10/05/2026	12,966,010.18	0.18000	64.83
11/05/2026	12,966,010.18	0.18000	64.83
12/05/2026	12,966,010.18	0.18000	64.83
13/05/2026	12,966,010.18	0.18000	64.83
14/05/2026	12,966,010.18	0.18000	64.83
15/05/2026	12,966,010.18	0.18000	64.83

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBO4

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	12,966,010.18	0.18000	64.83
17/05/2026	12,966,010.18	0.18000	64.83
18/05/2026	12,966,010.18	0.18000	64.83
19/05/2026	12,966,010.18	0.18000	64.83
20/05/2026	12,966,010.18	0.18000	64.83
21/05/2026	12,966,010.18	0.18000	64.83
22/05/2026	12,966,010.18	0.18000	64.83
23/05/2026	12,966,010.18	0.18000	64.83
24/05/2026	12,966,010.18	0.18000	64.83
25/05/2026	12,966,010.18	0.18000	64.83
26/05/2026	12,966,010.18	0.18000	64.83
27/05/2026	12,966,010.18	0.18000	64.83
28/05/2026	19,241,877.29	0.18000	96.21
29/05/2026	19,241,877.29	0.18000	96.21
30/05/2026	19,241,877.29	0.18000	96.21
31/05/2026	19,241,877.29	0.18000	96.21
		Total	2,135.25

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBP0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	558,705.47	0.36000	5.59
06/05/2026	558,705.47	0.36000	5.59
08/05/2026	558,705.47	0.36000	5.59
09/05/2026	558,705.47	0.36000	5.59
10/05/2026	558,705.47	0.36000	5.59
13/05/2026	558,705.47	0.36000	5.59
15/05/2026	558,705.47	0.36000	5.59
16/05/2026	558,705.47	0.36000	5.59
17/05/2026	558,705.47	0.36000	5.59
19/05/2026	558,705.47	0.36000	5.59
21/05/2026	558,705.47	0.36000	5.59
26/05/2026	558,705.47	0.36000	5.59
28/05/2026	558,705.47	0.36000	5.59
		Total	72.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBR9

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	9,502.64	0.18000	0.05
02/05/2026	9,502.64	0.18000	0.05
03/05/2026	9,502.64	0.18000	0.05
04/05/2026	9,502.64	0.18000	0.05
06/05/2026	693.31	0.18000	0.00
08/05/2026	113,461.21	0.18000	0.56
09/05/2026	113,461.21	0.18000	0.56
10/05/2026	113,461.21	0.18000	0.56
11/05/2026	181,418.13	0.18000	0.89
12/05/2026	34,201.87	0.18000	0.17
13/05/2026	10,570.91	0.18000	0.05
14/05/2026	17,300.53	0.18000	0.09
18/05/2026	69,296.74	0.18000	0.34
		Total	3.41

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBR9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	178,211.17	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
01/05/2026	1,176,823.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.48
02/05/2026	178,211.17	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
02/05/2026	1,176,823.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.48
03/05/2026	178,211.17	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
03/05/2026	1,176,823.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.48
04/05/2026	179,182.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
04/05/2026	944,397.26	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.39
05/05/2026	179,203.59	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
05/05/2026	901,692.95	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.37
06/05/2026	177,331.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
06/05/2026	893,842.27	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBR9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	179,721.07	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
07/05/2026	897,121.08	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.37
08/05/2026	179,544.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
08/05/2026	899,378.54	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.37
09/05/2026	179,544.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
09/05/2026	899,378.54	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.37
10/05/2026	179,544.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
10/05/2026	899,378.54	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.37
11/05/2026	180,670.62	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
11/05/2026	1,030,178.41	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.42
12/05/2026	178,828.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
12/05/2026	1,198,561.91	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.49
13/05/2026	176,857.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBR9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	1,110,284.33	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.46
14/05/2026	177,419.98	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
14/05/2026	1,123,441.65	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.46
15/05/2026	179,073.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
15/05/2026	1,137,929.15	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.47
16/05/2026	179,073.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
16/05/2026	1,137,929.15	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.47
17/05/2026	179,073.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
17/05/2026	1,137,929.15	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.47
18/05/2026	175,452.55	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
18/05/2026	1,126,617.14	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.46
19/05/2026	177,032.49	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
19/05/2026	1,182,910.74	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBR9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	176,441.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
20/05/2026	1,177,625.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.48
21/05/2026	179,159.59	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
21/05/2026	1,050,353.45	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.43
22/05/2026	175,667.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
22/05/2026	1,070,519.63	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.44
23/05/2026	175,667.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
23/05/2026	1,070,519.63	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.44
24/05/2026	175,667.91	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
24/05/2026	1,070,519.63	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.44
25/05/2026	177,191.92	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
25/05/2026	1,066,184.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.44
26/05/2026	177,159.01	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBR9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	1,030,664.89	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.42
27/05/2026	177,508.93	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
27/05/2026	1,028,556.15	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.42
28/05/2026	177,716.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
28/05/2026	1,026,032.57	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.42
29/05/2026	178,569.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
29/05/2026	1,030,246.62	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.42
30/05/2026	178,569.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
30/05/2026	1,030,246.62	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.42
31/05/2026	178,569.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
31/05/2026	1,030,246.62	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.42
				Total	15.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBS1

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
05/05/2026	1,554,660.24	0.18000	7.67
06/05/2026	5,289,292.58	0.18000	26.08
07/05/2026	5,289,292.58	0.18000	26.08
13/05/2026	844,370.80	0.18000	4.16
14/05/2026	844,370.80	0.18000	4.16
18/05/2026	2,714,164.63	0.18000	13.38
19/05/2026	2,714,164.63	0.18000	13.38
20/05/2026	2,714,164.63	0.18000	13.38
27/05/2026	796,861.26	0.18000	3.93
		Total	112.25

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBS1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	7,535.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
01/05/2026	56,232,617.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.11
02/05/2026	7,535.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
02/05/2026	56,232,617.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.11
03/05/2026	7,535.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
03/05/2026	56,232,617.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.11
04/05/2026	7,605.36	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
04/05/2026	57,043,998.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.44
05/05/2026	7,606.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
05/05/2026	57,050,813.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.45
06/05/2026	7,476.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
06/05/2026	56,871,713.60	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBS1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	7,637.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
07/05/2026	58,700,270.27	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	24.12
08/05/2026	7,624.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
08/05/2026	57,317,923.45	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.56
09/05/2026	7,624.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
09/05/2026	57,317,923.45	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.56
10/05/2026	7,624.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
10/05/2026	57,317,923.45	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.56
11/05/2026	7,518.35	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
11/05/2026	57,495,727.79	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.63
12/05/2026	7,386.37	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
12/05/2026	56,727,470.35	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.31
13/05/2026	7,257.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBS1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	55,602,927.65	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.85
14/05/2026	7,674.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
14/05/2026	56,038,654.59	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.03
15/05/2026	7,611.36	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
15/05/2026	54,896,705.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.56
16/05/2026	7,611.36	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
16/05/2026	54,896,705.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.56
17/05/2026	7,611.36	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
17/05/2026	54,896,705.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.56
18/05/2026	7,355.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
18/05/2026	52,439,636.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	21.55
19/05/2026	7,475.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
19/05/2026	54,818,673.43	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.53

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBS1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	7,429.60	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
20/05/2026	54,788,294.66	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.52
21/05/2026	7,613.26	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
21/05/2026	54,877,288.05	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.55
22/05/2026	7,647.24	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
22/05/2026	54,875,858.85	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.55
23/05/2026	7,647.24	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
23/05/2026	54,875,858.85	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.55
24/05/2026	7,647.24	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
24/05/2026	54,875,858.85	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.55
25/05/2026	7,759.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
25/05/2026	57,426,871.64	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	23.60
26/05/2026	7,758.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBS1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	54,885,941.21	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.56
27/05/2026	7,769.36	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
27/05/2026	54,504,093.20	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.40
28/05/2026	7,765.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
28/05/2026	55,347,093.74	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.75
29/05/2026	7,823.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
29/05/2026	55,410,647.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.77
30/05/2026	7,823.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
30/05/2026	55,410,647.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.77
31/05/2026	7,823.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
31/05/2026	55,410,647.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	22.77
				Total	711.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBS1

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	6,208,154.80	0.18000	31.04
20/05/2026	5,236,786.58	0.18000	26.18
		Total	57.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBX1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	19,735,099.18	Belgium Conventional	EUROCLEAR BANK	0.01500	8.11
01/05/2026	29,950,792.54	Germany Conventional	EUROCLEAR BANK	0.01500	12.31
02/05/2026	19,735,099.18	Belgium Conventional	EUROCLEAR BANK	0.01500	8.11
02/05/2026	29,950,792.54	Germany Conventional	EUROCLEAR BANK	0.01500	12.31
03/05/2026	19,735,099.18	Belgium Conventional	EUROCLEAR BANK	0.01500	8.11
03/05/2026	29,950,792.54	Germany Conventional	EUROCLEAR BANK	0.01500	12.31
04/05/2026	19,744,248.50	Belgium Conventional	EUROCLEAR BANK	0.01500	8.11
04/05/2026	30,028,749.56	Germany Conventional	EUROCLEAR BANK	0.01500	12.34
05/05/2026	19,512,351.19	Belgium Conventional	EUROCLEAR BANK	0.01500	8.02
05/05/2026	29,685,032.35	Germany Conventional	EUROCLEAR BANK	0.01500	12.20
06/05/2026	19,626,773.21	Belgium Conventional	EUROCLEAR BANK	0.01500	8.07
06/05/2026	29,405,163.55	Germany Conventional	EUROCLEAR BANK	0.01500	12.08
07/05/2026	19,824,773.74	Belgium Conventional	EUROCLEAR BANK	0.01500	8.15
07/05/2026	29,637,486.84	Germany Conventional	EUROCLEAR BANK	0.01500	12.18
08/05/2026	19,827,294.05	Belgium Conventional	EUROCLEAR BANK	0.01500	8.15

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBX1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	29,530,141.87	Germany Conventional	EUROCLEAR BANK	0.01500	12.14
09/05/2026	19,827,294.05	Belgium Conventional	EUROCLEAR BANK	0.01500	8.15
09/05/2026	29,530,141.87	Germany Conventional	EUROCLEAR BANK	0.01500	12.14
10/05/2026	19,827,294.05	Belgium Conventional	EUROCLEAR BANK	0.01500	8.15
10/05/2026	29,530,141.87	Germany Conventional	EUROCLEAR BANK	0.01500	12.14
11/05/2026	19,834,874.81	Belgium Conventional	EUROCLEAR BANK	0.01500	8.15
11/05/2026	29,513,779.32	Germany Conventional	EUROCLEAR BANK	0.01500	12.13
12/05/2026	19,679,245.27	Belgium Conventional	EUROCLEAR BANK	0.01500	8.09
12/05/2026	29,267,081.60	Germany Conventional	EUROCLEAR BANK	0.01500	12.03
13/05/2026	19,493,227.87	Belgium Conventional	EUROCLEAR BANK	0.01500	8.01
13/05/2026	29,144,421.19	Germany Conventional	EUROCLEAR BANK	0.01500	11.98
14/05/2026	19,494,921.77	Belgium Conventional	EUROCLEAR BANK	0.01500	8.01
14/05/2026	28,951,002.40	Germany Conventional	EUROCLEAR BANK	0.01500	11.90
15/05/2026	19,891,301.66	Belgium Conventional	EUROCLEAR BANK	0.01500	8.17
15/05/2026	29,297,226.58	Germany Conventional	EUROCLEAR BANK	0.01500	12.04
16/05/2026	19,891,301.66	Belgium Conventional	EUROCLEAR BANK	0.01500	8.17
16/05/2026	29,297,226.58	Germany Conventional	EUROCLEAR BANK	0.01500	12.04

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	19,891,301.66	Belgium Conventional	EUROCLEAR BANK	0.01500	8.17
17/05/2026	29,297,226.58	Germany Conventional	EUROCLEAR BANK	0.01500	12.04
18/05/2026	19,322,624.86	Belgium Conventional	EUROCLEAR BANK	0.01500	7.94
18/05/2026	28,955,267.91	Germany Conventional	EUROCLEAR BANK	0.01500	11.90
19/05/2026	19,334,268.94	Belgium Conventional	EUROCLEAR BANK	0.01500	7.95
19/05/2026	28,366,167.21	Germany Conventional	EUROCLEAR BANK	0.01500	11.66
20/05/2026	19,136,350.60	Belgium Conventional	EUROCLEAR BANK	0.01500	7.86
20/05/2026	28,342,001.95	Germany Conventional	EUROCLEAR BANK	0.01500	11.65
21/05/2026	19,522,274.16	Belgium Conventional	EUROCLEAR BANK	0.01500	8.02
21/05/2026	28,677,123.67	Germany Conventional	EUROCLEAR BANK	0.01500	11.79
22/05/2026	19,490,350.18	Belgium Conventional	EUROCLEAR BANK	0.01500	8.01
22/05/2026	28,694,366.25	Germany Conventional	EUROCLEAR BANK	0.01500	11.79
23/05/2026	19,490,350.18	Belgium Conventional	EUROCLEAR BANK	0.01500	8.01
23/05/2026	28,694,366.25	Germany Conventional	EUROCLEAR BANK	0.01500	11.79
24/05/2026	19,490,350.18	Belgium Conventional	EUROCLEAR BANK	0.01500	8.01
24/05/2026	28,694,366.25	Germany Conventional	EUROCLEAR BANK	0.01500	11.79
25/05/2026	19,719,545.12	Belgium Conventional	EUROCLEAR BANK	0.01500	8.10

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	28,921,649.36	Germany Conventional	EUROCLEAR BANK	0.01500	11.89
26/05/2026	20,100,147.05	Belgium Conventional	EUROCLEAR BANK	0.01500	8.26
26/05/2026	28,994,101.34	Germany Conventional	EUROCLEAR BANK	0.01500	11.92
27/05/2026	20,062,148.08	Belgium Conventional	EUROCLEAR BANK	0.01500	8.24
27/05/2026	29,281,309.97	Germany Conventional	EUROCLEAR BANK	0.01500	12.03
28/05/2026	20,005,806.30	Belgium Conventional	EUROCLEAR BANK	0.01500	8.22
28/05/2026	29,184,383.06	Germany Conventional	EUROCLEAR BANK	0.01500	11.99
29/05/2026	20,134,682.12	Belgium Conventional	EUROCLEAR BANK	0.01500	8.27
29/05/2026	29,361,784.48	Germany Conventional	EUROCLEAR BANK	0.01500	12.07
30/05/2026	20,134,682.12	Belgium Conventional	EUROCLEAR BANK	0.01500	8.27
30/05/2026	29,361,784.48	Germany Conventional	EUROCLEAR BANK	0.01500	12.07
31/05/2026	20,134,682.12	Belgium Conventional	EUROCLEAR BANK	0.01500	8.27
31/05/2026	29,361,784.48	Germany Conventional	EUROCLEAR BANK	0.01500	12.07
				Total	624.04

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Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
12/05/2026	19,899.45	0.18000	0.10
13/05/2026	21,402.12	0.18000	0.11
14/05/2026	21,402.12	0.18000	0.11
18/05/2026	19,600.80	0.18000	0.10
19/05/2026	19,600.80	0.18000	0.10
		Total	0.50

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	50,151.20	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
01/05/2026	1,056,491.88	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.43
02/05/2026	50,151.20	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
02/05/2026	1,056,491.88	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.43
03/05/2026	50,151.20	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
03/05/2026	1,056,491.88	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.43
04/05/2026	50,620.89	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
04/05/2026	1,048,628.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.43
05/05/2026	50,626.94	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
05/05/2026	1,046,058.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.43
06/05/2026	49,753.43	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
06/05/2026	826,556.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.34

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	50,815.19	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
07/05/2026	825,578.88	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.34
08/05/2026	50,728.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
08/05/2026	823,062.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.34
09/05/2026	50,728.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
09/05/2026	823,062.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.34
10/05/2026	50,728.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
10/05/2026	823,062.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.34
11/05/2026	51,316.77	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
11/05/2026	823,571.76	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.34
12/05/2026	50,411.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
12/05/2026	845,115.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
13/05/2026	49,547.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	844,576.04	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
14/05/2026	49,834.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
14/05/2026	868,014.63	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
15/05/2026	50,672.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
15/05/2026	867,533.43	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
16/05/2026	50,672.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
16/05/2026	867,533.43	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
17/05/2026	50,672.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
17/05/2026	867,533.43	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
18/05/2026	48,967.24	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
18/05/2026	845,050.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
19/05/2026	49,762.78	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
19/05/2026	864,653.24	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	49,447.76	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
20/05/2026	863,679.89	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
21/05/2026	50,678.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
21/05/2026	863,936.90	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
22/05/2026	50,907.86	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
22/05/2026	865,434.94	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
23/05/2026	50,907.86	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
23/05/2026	865,434.94	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
24/05/2026	50,907.86	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
24/05/2026	865,434.94	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
25/05/2026	51,656.73	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
25/05/2026	909,985.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.37
26/05/2026	51,647.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	866,898.73	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
27/05/2026	51,712.96	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
27/05/2026	865,166.89	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
28/05/2026	51,705.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
28/05/2026	866,048.36	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
29/05/2026	52,099.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
29/05/2026	867,517.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
30/05/2026	52,099.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
30/05/2026	867,517.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
31/05/2026	52,099.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
31/05/2026	867,517.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.36
				Total	11.95

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Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	578,436.54	0.18000	2.85
07/05/2026	578,436.54	0.18000	2.85
12/05/2026	536,326.79	0.18000	2.64
13/05/2026	37,965.07	0.18000	0.19
18/05/2026	9,286.78	0.18000	0.05
19/05/2026	9,286.78	0.18000	0.05
		Total	8.63

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	231.24	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
01/05/2026	267,660.05	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
02/05/2026	231.24	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
02/05/2026	267,660.05	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
03/05/2026	231.24	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
03/05/2026	267,660.05	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
04/05/2026	234.01	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
04/05/2026	273,803.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
05/05/2026	234.04	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
05/05/2026	268,546.99	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
06/05/2026	228.93	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
06/05/2026	265,764.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	234.55	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
07/05/2026	846,386.58	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
08/05/2026	234.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
08/05/2026	844,059.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
09/05/2026	234.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
09/05/2026	844,059.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
10/05/2026	234.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
10/05/2026	844,059.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
11/05/2026	237.35	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
11/05/2026	845,781.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
12/05/2026	232.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
12/05/2026	858,223.68	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.35
13/05/2026	228.08	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	1,369,892.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.56
14/05/2026	229.79	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
14/05/2026	1,390,845.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
15/05/2026	234.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
15/05/2026	1,394,817.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
16/05/2026	234.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
16/05/2026	1,394,817.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
17/05/2026	234.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
17/05/2026	1,394,817.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
18/05/2026	225.55	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
18/05/2026	1,374,327.46	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.56
19/05/2026	229.92	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
19/05/2026	1,385,526.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	227.56	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
20/05/2026	1,385,099.85	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
21/05/2026	234.55	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
21/05/2026	1,394,536.88	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
22/05/2026	235.81	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
22/05/2026	1,394,838.43	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
23/05/2026	235.81	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
23/05/2026	1,394,838.43	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
24/05/2026	235.81	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
24/05/2026	1,394,838.43	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.57
25/05/2026	239.86	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
25/05/2026	1,474,921.77	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.61
26/05/2026	239.81	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	1,401,013.21	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.58
27/05/2026	239.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
27/05/2026	1,402,455.76	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.58
28/05/2026	240.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
28/05/2026	1,405,067.88	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.58
29/05/2026	242.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
29/05/2026	1,407,944.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.58
30/05/2026	242.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
30/05/2026	1,407,944.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.58
31/05/2026	242.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
31/05/2026	1,407,944.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.58
				Total	13.68

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Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	12,552.36	0.18000	0.06
		Total	0.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBZ0

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	2,110.84	0.18000	0.01
18/05/2026	56,301.09	0.18000	0.28
		Total	0.29

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBZ0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,731,994.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.71
01/05/2026	3,077,830.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
02/05/2026	1,731,994.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.71
02/05/2026	3,077,830.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
03/05/2026	1,731,994.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.71
03/05/2026	3,077,830.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
04/05/2026	1,747,025.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
04/05/2026	3,074,860.57	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
05/05/2026	1,747,233.90	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
05/05/2026	3,066,965.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
06/05/2026	1,718,545.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.71
06/05/2026	3,053,982.28	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26

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Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBZ0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	1,754,532.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
07/05/2026	3,051,874.91	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.25
08/05/2026	1,751,202.92	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
08/05/2026	3,045,019.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.25
09/05/2026	1,751,202.92	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
09/05/2026	3,045,019.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.25
10/05/2026	1,751,202.92	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
10/05/2026	3,045,019.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.25
11/05/2026	1,770,506.12	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.73
11/05/2026	3,022,747.74	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.24
12/05/2026	1,740,587.53	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
12/05/2026	3,015,526.15	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.24
13/05/2026	1,711,140.44	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBZ0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	3,009,080.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.24
14/05/2026	1,720,223.49	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.71
14/05/2026	3,012,628.77	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.24
15/05/2026	1,746,548.75	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
15/05/2026	2,998,820.87	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.23
16/05/2026	1,746,548.75	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
16/05/2026	2,998,820.87	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.23
17/05/2026	1,746,548.75	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
17/05/2026	2,998,820.87	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.23
18/05/2026	1,688,008.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.69
18/05/2026	2,979,973.96	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.22
19/05/2026	1,714,083.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.70
19/05/2026	3,013,702.34	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.24

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBZ0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	1,704,576.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.70
20/05/2026	3,015,413.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.24
21/05/2026	1,745,129.21	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
21/05/2026	3,017,805.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.24
22/05/2026	1,753,465.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
22/05/2026	3,000,107.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.23
23/05/2026	1,753,465.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
23/05/2026	3,000,107.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.23
24/05/2026	1,753,465.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.72
24/05/2026	3,000,107.39	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.23
25/05/2026	1,778,473.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.73
25/05/2026	3,020,388.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.24
26/05/2026	1,778,143.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.73

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBZ0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	3,035,690.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.25
27/05/2026	1,780,818.39	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.73
27/05/2026	3,055,075.99	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
28/05/2026	1,781,326.78	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.73
28/05/2026	3,063,609.84	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
29/05/2026	1,792,975.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.74
29/05/2026	3,069,852.70	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
30/05/2026	1,792,975.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.74
30/05/2026	3,069,852.70	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
31/05/2026	1,792,975.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.74
31/05/2026	3,069,852.70	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.26
				Total	60.94

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBZ6

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	27,111,087.93	0.36000	271.11
02/05/2026	27,111,087.93	0.36000	271.11
03/05/2026	27,111,087.93	0.36000	271.11
04/05/2026	27,111,087.93	0.36000	271.11
05/05/2026	27,111,087.93	0.36000	271.11
06/05/2026	27,111,087.93	0.36000	271.11
07/05/2026	27,111,087.93	0.36000	271.11
08/05/2026	27,111,087.93	0.36000	271.11
09/05/2026	27,111,087.93	0.36000	271.11
10/05/2026	27,111,087.93	0.36000	271.11
11/05/2026	27,111,087.93	0.36000	271.11
12/05/2026	27,111,087.93	0.36000	271.11
13/05/2026	27,111,087.93	0.36000	271.11
14/05/2026	27,111,087.93	0.36000	271.11
15/05/2026	27,111,087.93	0.36000	271.11

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SBZ6

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	27,111,087.93	0.36000	271.11
17/05/2026	27,111,087.93	0.36000	271.11
18/05/2026	27,111,087.93	0.36000	271.11
19/05/2026	27,111,087.93	0.36000	271.11
20/05/2026	27,111,087.93	0.36000	271.11
21/05/2026	27,111,087.93	0.36000	271.11
22/05/2026	27,111,087.93	0.36000	271.11
23/05/2026	27,111,087.93	0.36000	271.11
24/05/2026	27,111,087.93	0.36000	271.11
25/05/2026	27,111,087.93	0.36000	271.11
26/05/2026	27,111,087.93	0.36000	271.11
27/05/2026	27,111,087.93	0.36000	271.11
28/05/2026	27,111,087.93	0.36000	271.11
29/05/2026	27,111,087.93	0.36000	271.11
30/05/2026	27,111,087.93	0.36000	271.11
31/05/2026	27,111,087.93	0.36000	271.11
		Total	8,404.44

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	17,192,436.86	0.36000	171.92
08/05/2026	38,689,702.53	0.36000	386.90
09/05/2026	38,689,702.53	0.36000	386.90
10/05/2026	38,689,702.53	0.36000	386.90
22/05/2026	14,087,321.11	0.36000	140.87
23/05/2026	14,087,321.11	0.36000	140.87
24/05/2026	14,087,321.11	0.36000	140.87
25/05/2026	29,737,212.69	0.36000	297.37
26/05/2026	15,649,891.58	0.36000	156.50
27/05/2026	3,881,146.64	0.36000	38.81
28/05/2026	3,881,146.64	0.36000	38.81
		Total	2,286.73

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	9,626,551.21	0.18000	47.47
02/05/2026	9,626,551.21	0.18000	47.47
03/05/2026	9,626,551.21	0.18000	47.47
04/05/2026	9,626,551.21	0.18000	47.47
05/05/2026	9,626,551.21	0.18000	47.47
		Total	237.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,964,535.77	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
01/05/2026	49,199,995.69	France Conventional	EUROCLEAR BANK	0.01500	20.22
01/05/2026	234,228,741.70	USA Conventional	BONY MELLON N/YORK	0.01500	96.26
02/05/2026	1,964,535.77	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
02/05/2026	49,199,995.69	France Conventional	EUROCLEAR BANK	0.01500	20.22
02/05/2026	234,228,741.70	USA Conventional	BONY MELLON N/YORK	0.01500	96.26
03/05/2026	1,964,535.77	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
03/05/2026	49,199,995.69	France Conventional	EUROCLEAR BANK	0.01500	20.22
03/05/2026	234,228,741.70	USA Conventional	BONY MELLON N/YORK	0.01500	96.26
04/05/2026	1,965,446.55	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
04/05/2026	49,222,805.14	France Conventional	EUROCLEAR BANK	0.01500	20.23
04/05/2026	220,953,905.23	USA Conventional	BONY MELLON N/YORK	0.01500	90.80
05/05/2026	1,951,533.84	Belgium Conventional	EUROCLEAR BANK	0.01500	0.80
05/05/2026	48,951,789.31	France Conventional	EUROCLEAR BANK	0.01500	20.12
05/05/2026	227,367,754.70	USA Conventional	BONY MELLON N/YORK	0.01500	93.44
06/05/2026	1,960,909.85	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81

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Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	49,148,007.94	France Conventional	EUROCLEAR BANK	0.01500	20.20
06/05/2026	225,968,214.83	USA Conventional	BONY MELLON N/YORK	0.01500	92.86
07/05/2026	1,980,841.17	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
07/05/2026	49,597,707.81	France Conventional	EUROCLEAR BANK	0.01500	20.38
07/05/2026	228,891,438.02	USA Conventional	BONY MELLON N/YORK	0.01500	94.06
08/05/2026	1,981,685.67	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
08/05/2026	49,650,758.67	France Conventional	EUROCLEAR BANK	0.01500	20.40
08/05/2026	234,710,682.87	USA Conventional	BONY MELLON N/YORK	0.01500	96.46
09/05/2026	1,981,685.67	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
09/05/2026	49,650,758.67	France Conventional	EUROCLEAR BANK	0.01500	20.40
09/05/2026	234,710,682.87	USA Conventional	BONY MELLON N/YORK	0.01500	96.46
10/05/2026	1,981,685.67	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
10/05/2026	49,650,758.67	France Conventional	EUROCLEAR BANK	0.01500	20.40
10/05/2026	234,710,682.87	USA Conventional	BONY MELLON N/YORK	0.01500	96.46
11/05/2026	1,981,936.85	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
11/05/2026	87,588,949.44	France Conventional	EUROCLEAR BANK	0.01500	36.00
11/05/2026	227,425,754.08	USA Conventional	BONY MELLON N/YORK	0.01500	93.46

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Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
12/05/2026	1,971,979.87	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
12/05/2026	87,252,055.08	France Conventional	EUROCLEAR BANK	0.01500	35.86
12/05/2026	226,007,160.10	USA Conventional	BONY MELLON N/YORK	0.01500	92.88
13/05/2026	1,962,626.81	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
13/05/2026	87,083,985.08	France Conventional	EUROCLEAR BANK	0.01500	35.79
13/05/2026	225,795,766.74	USA Conventional	BONY MELLON N/YORK	0.01500	92.79
14/05/2026	1,961,948.40	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
14/05/2026	86,993,386.69	France Conventional	EUROCLEAR BANK	0.01500	35.75
14/05/2026	226,709,170.60	USA Conventional	BONY MELLON N/YORK	0.01500	93.17
15/05/2026	1,990,251.16	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
15/05/2026	88,000,786.34	France Conventional	EUROCLEAR BANK	0.01500	36.16
15/05/2026	229,779,455.66	USA Conventional	BONY MELLON N/YORK	0.01500	94.43
16/05/2026	1,990,251.16	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
16/05/2026	88,000,786.34	France Conventional	EUROCLEAR BANK	0.01500	36.16
16/05/2026	229,779,455.66	USA Conventional	BONY MELLON N/YORK	0.01500	94.43
17/05/2026	1,990,251.16	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
17/05/2026	88,000,786.34	France Conventional	EUROCLEAR BANK	0.01500	36.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	229,779,455.66	USA Conventional	BONY MELLON N/YORK	0.01500	94.43
18/05/2026	1,956,310.96	Belgium Conventional	EUROCLEAR BANK	0.01500	0.80
18/05/2026	87,101,048.41	France Conventional	EUROCLEAR BANK	0.01500	35.79
18/05/2026	227,171,766.37	USA Conventional	BONY MELLON N/YORK	0.01500	93.36
19/05/2026	1,954,038.12	Belgium Conventional	EUROCLEAR BANK	0.01500	0.80
19/05/2026	86,893,904.02	France Conventional	EUROCLEAR BANK	0.01500	35.71
19/05/2026	224,710,643.07	USA Conventional	BONY MELLON N/YORK	0.01500	92.35
20/05/2026	1,938,743.61	Belgium Conventional	EUROCLEAR BANK	0.01500	0.80
20/05/2026	85,028,667.04	France Conventional	EUROCLEAR BANK	0.01500	34.94
20/05/2026	225,257,595.79	USA Conventional	BONY MELLON N/YORK	0.01500	92.57
21/05/2026	1,962,846.17	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
21/05/2026	85,709,996.76	France Conventional	EUROCLEAR BANK	0.01500	35.22
21/05/2026	227,532,732.16	USA Conventional	BONY MELLON N/YORK	0.01500	93.51
22/05/2026	1,960,316.21	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
22/05/2026	85,608,362.90	France Conventional	EUROCLEAR BANK	0.01500	35.18
22/05/2026	227,204,400.03	USA Conventional	BONY MELLON N/YORK	0.01500	93.37
23/05/2026	1,960,316.21	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81

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Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	85,608,362.90	France Conventional	EUROCLEAR BANK	0.01500	35.18
23/05/2026	227,204,400.03	USA Conventional	BONY MELLON N/YORK	0.01500	93.37
24/05/2026	1,960,316.21	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
24/05/2026	85,608,362.90	France Conventional	EUROCLEAR BANK	0.01500	35.18
24/05/2026	227,204,400.03	USA Conventional	BONY MELLON N/YORK	0.01500	93.37
25/05/2026	1,972,547.15	Belgium Conventional	EUROCLEAR BANK	0.01500	0.81
25/05/2026	86,189,447.52	France Conventional	EUROCLEAR BANK	0.01500	35.42
25/05/2026	211,172,293.66	USA Conventional	BONY MELLON N/YORK	0.01500	86.78
26/05/2026	1,993,543.10	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
26/05/2026	86,780,016.76	France Conventional	EUROCLEAR BANK	0.01500	35.66
26/05/2026	228,431,415.89	USA Conventional	BONY MELLON N/YORK	0.01500	93.88
27/05/2026	1,994,849.24	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
27/05/2026	86,874,718.46	France Conventional	EUROCLEAR BANK	0.01500	35.70
27/05/2026	226,641,108.02	USA Conventional	BONY MELLON N/YORK	0.01500	93.14
28/05/2026	1,994,945.47	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
28/05/2026	86,919,250.03	France Conventional	EUROCLEAR BANK	0.01500	35.72
28/05/2026	226,079,775.72	USA Conventional	BONY MELLON N/YORK	0.01500	92.91

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
29/05/2026	2,004,202.77	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
29/05/2026	87,216,070.14	France Conventional	EUROCLEAR BANK	0.01500	35.84
29/05/2026	218,455,501.15	USA Conventional	BONY MELLON N/YORK	0.01500	89.78
30/05/2026	2,004,202.77	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
30/05/2026	87,216,070.14	France Conventional	EUROCLEAR BANK	0.01500	35.84
30/05/2026	218,455,501.15	USA Conventional	BONY MELLON N/YORK	0.01500	89.78
31/05/2026	2,004,202.77	Belgium Conventional	EUROCLEAR BANK	0.01500	0.82
31/05/2026	87,216,070.14	France Conventional	EUROCLEAR BANK	0.01500	35.84
31/05/2026	218,455,501.15	USA Conventional	BONY MELLON N/YORK	0.01500	89.78
				Total	3,869.93

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC22

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	25,227,389.00	0.18000	126.14
02/05/2026	25,227,389.00	0.18000	126.14
03/05/2026	25,227,389.00	0.18000	126.14
06/05/2026	10,613,602.68	0.18000	53.07
14/05/2026	24,211,054.37	0.18000	121.06
20/05/2026	60,565,536.25	0.18000	302.83
22/05/2026	24,081,374.83	0.18000	120.41
23/05/2026	24,081,374.83	0.18000	120.41
24/05/2026	24,081,374.83	0.18000	120.41
25/05/2026	24,081,374.83	0.18000	120.41
29/05/2026	3,735,935.74	0.18000	18.68
30/05/2026	3,735,935.74	0.18000	18.68
31/05/2026	3,735,935.74	0.18000	18.68
		Total	1,393.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC52

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1.08	0.36000	0.00
02/05/2026	1.08	0.36000	0.00
03/05/2026	1.08	0.36000	0.00
04/05/2026	1.08	0.36000	0.00
05/05/2026	1.08	0.36000	0.00
06/05/2026	1.08	0.36000	0.00
07/05/2026	1.08	0.36000	0.00
08/05/2026	1.08	0.36000	0.00
09/05/2026	1.08	0.36000	0.00
10/05/2026	1.08	0.36000	0.00
11/05/2026	1.08	0.36000	0.00
12/05/2026	1.08	0.36000	0.00
13/05/2026	1.08	0.36000	0.00
14/05/2026	1.08	0.36000	0.00
15/05/2026	1.08	0.36000	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC52

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1.08	0.36000	0.00
17/05/2026	1.08	0.36000	0.00
18/05/2026	1.08	0.36000	0.00
19/05/2026	1.08	0.36000	0.00
20/05/2026	1.08	0.36000	0.00
21/05/2026	1.08	0.36000	0.00
22/05/2026	1.08	0.36000	0.00
23/05/2026	1.08	0.36000	0.00
24/05/2026	1.08	0.36000	0.00
25/05/2026	1.08	0.36000	0.00
26/05/2026	1.08	0.36000	0.00
27/05/2026	1.08	0.36000	0.00
28/05/2026	1.08	0.36000	0.00
29/05/2026	1.08	0.36000	0.00
30/05/2026	1.08	0.36000	0.00
31/05/2026	1.08	0.36000	0.00
		Total	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC52

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	89,359,237.49	0.18000	446.80
02/05/2026	89,359,237.49	0.18000	446.80
03/05/2026	89,359,237.49	0.18000	446.80
04/05/2026	89,359,237.49	0.18000	446.80
05/05/2026	89,359,237.49	0.18000	446.80
06/05/2026	89,616,756.54	0.18000	448.08
07/05/2026	84,616,756.54	0.18000	423.08
08/05/2026	84,616,756.54	0.18000	423.08
09/05/2026	84,616,756.54	0.18000	423.08
10/05/2026	84,616,756.54	0.18000	423.08
11/05/2026	84,616,756.54	0.18000	423.08
12/05/2026	84,616,756.54	0.18000	423.08
13/05/2026	84,616,756.54	0.18000	423.08
14/05/2026	84,616,756.54	0.18000	423.08
15/05/2026	84,616,756.54	0.18000	423.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SC52

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	84,616,756.54	0.18000	423.08
17/05/2026	84,616,756.54	0.18000	423.08
18/05/2026	84,616,756.54	0.18000	423.08
19/05/2026	84,616,756.54	0.18000	423.08
20/05/2026	84,616,756.54	0.18000	423.08
21/05/2026	84,616,756.54	0.18000	423.08
22/05/2026	84,616,756.54	0.18000	423.08
23/05/2026	84,616,756.54	0.18000	423.08
24/05/2026	84,616,756.54	0.18000	423.08
25/05/2026	84,616,756.54	0.18000	423.08
26/05/2026	84,616,756.54	0.18000	423.08
27/05/2026	84,616,756.54	0.18000	423.08
28/05/2026	84,616,756.54	0.18000	423.08
29/05/2026	84,616,756.54	0.18000	423.08
30/05/2026	84,616,756.54	0.18000	423.08
31/05/2026	84,616,756.54	0.18000	423.08
		Total	13,259.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCD0

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	52,621.09	0.18000	0.26
07/05/2026	66,333.03	0.18000	0.33
08/05/2026	2,063.23	0.18000	0.01
09/05/2026	2,063.23	0.18000	0.01
10/05/2026	2,063.23	0.18000	0.01
11/05/2026	2,063.23	0.18000	0.01
18/05/2026	72,300.45	0.18000	0.36
26/05/2026	94,538.81	0.18000	0.47
27/05/2026	81,236.79	0.18000	0.40
		Total	1.85

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCD0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,156.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
01/05/2026	7,092,354.28	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.91
02/05/2026	1,156.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
02/05/2026	7,092,354.28	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.91
03/05/2026	1,156.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
03/05/2026	7,092,354.28	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.91
04/05/2026	1,170.08	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
04/05/2026	7,121,574.05	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.93
05/05/2026	1,170.22	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
05/05/2026	7,116,712.06	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.92
06/05/2026	1,144.63	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
06/05/2026	6,921,684.86	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.84

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCD0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	1,172.77	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
07/05/2026	7,067,737.61	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.90
08/05/2026	42,405.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
08/05/2026	7,074,736.71	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.91
09/05/2026	42,405.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
09/05/2026	7,074,736.71	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.91
10/05/2026	42,405.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
10/05/2026	7,074,736.71	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.91
11/05/2026	42,724.11	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
11/05/2026	7,135,608.91	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.93
12/05/2026	42,221.11	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
12/05/2026	6,988,290.00	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.87
13/05/2026	41,701.99	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCD0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	6,845,952.06	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.81
14/05/2026	41,853.87	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
14/05/2026	6,890,294.53	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.83
15/05/2026	42,298.78	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
15/05/2026	6,997,028.36	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.88
16/05/2026	42,298.78	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
16/05/2026	6,997,028.36	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.88
17/05/2026	42,298.78	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
17/05/2026	6,997,028.36	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.88
18/05/2026	41,312.51	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
18/05/2026	6,718,997.58	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.76
19/05/2026	41,751.44	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
19/05/2026	6,839,854.05	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.81

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCD0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	41,583.09	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
20/05/2026	6,835,813.20	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.81
21/05/2026	42,307.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
21/05/2026	7,009,457.62	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.88
22/05/2026	41,265.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
22/05/2026	7,008,121.71	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.88
23/05/2026	41,265.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
23/05/2026	7,008,121.71	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.88
24/05/2026	41,265.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
24/05/2026	7,008,121.71	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.88
25/05/2026	41,674.83	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
25/05/2026	7,150,863.36	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.94
26/05/2026	41,667.09	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCD0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	7,149,535.10	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.94
27/05/2026	41,749.59	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
27/05/2026	7,207,485.14	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	2.96
28/05/2026	42,023.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
28/05/2026	7,317,954.17	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.01
29/05/2026	42,243.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
29/05/2026	7,388,725.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.04
30/05/2026	42,243.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
30/05/2026	7,388,725.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.04
31/05/2026	42,243.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
31/05/2026	7,388,725.81	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	3.04
				Total	90.42

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCG0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	719,000.00	0.36000	7.19
02/05/2026	719,000.00	0.36000	7.19
03/05/2026	719,000.00	0.36000	7.19
04/05/2026	788,493.12	0.36000	7.88
05/05/2026	797,000.00	0.36000	7.97
06/05/2026	796,000.00	0.36000	7.96
07/05/2026	796,000.00	0.36000	7.96
08/05/2026	796,000.00	0.36000	7.96
09/05/2026	796,000.00	0.36000	7.96
10/05/2026	796,000.00	0.36000	7.96
11/05/2026	804,325.39	0.36000	8.04
12/05/2026	812,000.00	0.36000	8.12
13/05/2026	807,000.00	0.36000	8.07
14/05/2026	807,000.00	0.36000	8.07
15/05/2026	807,000.00	0.36000	8.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCG0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	807,000.00	0.36000	8.07
17/05/2026	807,000.00	0.36000	8.07
18/05/2026	811,000.00	0.36000	8.11
19/05/2026	811,000.00	0.36000	8.11
20/05/2026	810,000.00	0.36000	8.10
21/05/2026	810,000.00	0.36000	8.10
22/05/2026	810,000.00	0.36000	8.10
23/05/2026	810,000.00	0.36000	8.10
24/05/2026	810,000.00	0.36000	8.10
25/05/2026	810,000.00	0.36000	8.10
26/05/2026	810,000.00	0.36000	8.10
27/05/2026	810,000.00	0.36000	8.10
28/05/2026	810,000.00	0.36000	8.10
29/05/2026	763,000.00	0.36000	7.63
30/05/2026	763,000.00	0.36000	7.63
31/05/2026	763,000.00	0.36000	7.63
		Total	245.75

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCG0

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	60,033.41	0.18000	0.30
02/05/2026	60,033.41	0.18000	0.30
03/05/2026	60,033.41	0.18000	0.30
04/05/2026	60,033.41	0.18000	0.30
05/05/2026	60,033.41	0.18000	0.30
11/05/2026	7,273.14	0.18000	0.04
		Total	1.52

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCG2

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	1,454.73	0.36000	0.01
		Total	0.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCG2

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,551,026.05	0.18000	7.65
02/05/2026	1,551,026.05	0.18000	7.65
03/05/2026	1,551,026.05	0.18000	7.65
04/05/2026	1,551,026.05	0.18000	7.65
05/05/2026	1,551,026.05	0.18000	7.65
06/05/2026	1,442,000.00	0.18000	7.11
07/05/2026	1,442,000.00	0.18000	7.11
08/05/2026	1,414,000.00	0.18000	6.97
09/05/2026	1,414,000.00	0.18000	6.97
10/05/2026	1,414,000.00	0.18000	6.97
11/05/2026	1,440,749.66	0.18000	7.11
12/05/2026	1,454,000.00	0.18000	7.17
13/05/2026	1,343,000.00	0.18000	6.62
14/05/2026	1,343,000.00	0.18000	6.62
15/05/2026	1,341,000.00	0.18000	6.61

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCG2

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,341,000.00	0.18000	6.61
17/05/2026	1,341,000.00	0.18000	6.61
18/05/2026	1,316,000.00	0.18000	6.49
19/05/2026	1,262,000.00	0.18000	6.22
20/05/2026	1,187,734.40	0.18000	5.86
21/05/2026	1,269,502.38	0.18000	6.26
22/05/2026	1,278,000.00	0.18000	6.30
23/05/2026	1,278,000.00	0.18000	6.30
24/05/2026	1,278,000.00	0.18000	6.30
25/05/2026	1,278,000.00	0.18000	6.30
26/05/2026	1,278,000.00	0.18000	6.30
27/05/2026	1,278,000.00	0.18000	6.30
28/05/2026	1,279,280.49	0.18000	6.31
29/05/2026	1,284,342.72	0.18000	6.33
30/05/2026	1,284,342.72	0.18000	6.33
31/05/2026	1,284,342.72	0.18000	6.33
		Total	208.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCG4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	4,813,000.00	0.18000	23.74
02/05/2026	4,813,000.00	0.18000	23.74
03/05/2026	4,813,000.00	0.18000	23.74
04/05/2026	4,813,000.00	0.18000	23.74
05/05/2026	4,517,000.00	0.18000	22.28
06/05/2026	4,517,000.00	0.18000	22.28
07/05/2026	4,515,000.00	0.18000	22.27
08/05/2026	4,515,000.00	0.18000	22.27
09/05/2026	4,515,000.00	0.18000	22.27
10/05/2026	4,515,000.00	0.18000	22.27
11/05/2026	4,515,000.00	0.18000	22.27
12/05/2026	4,877,657.05	0.18000	24.05
13/05/2026	4,901,887.43	0.18000	24.17
14/05/2026	4,904,000.00	0.18000	24.18
15/05/2026	4,908,459.23	0.18000	24.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCG4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	4,908,459.23	0.18000	24.21
17/05/2026	4,908,459.23	0.18000	24.21
18/05/2026	4,995,291.09	0.18000	24.63
19/05/2026	5,039,000.00	0.18000	24.85
20/05/2026	5,027,000.00	0.18000	24.79
21/05/2026	5,015,000.00	0.18000	24.73
22/05/2026	4,578,000.00	0.18000	22.58
23/05/2026	4,578,000.00	0.18000	22.58
24/05/2026	4,578,000.00	0.18000	22.58
25/05/2026	4,578,000.00	0.18000	22.58
26/05/2026	4,564,000.00	0.18000	22.51
27/05/2026	4,564,000.00	0.18000	22.51
28/05/2026	4,564,000.00	0.18000	22.51
29/05/2026	4,440,000.00	0.18000	21.90
30/05/2026	4,440,000.00	0.18000	21.90
31/05/2026	4,440,000.00	0.18000	21.90
		Total	718.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCI0

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	341,457.27	0.18000	1.68
07/05/2026	341,457.27	0.18000	1.68
08/05/2026	92,135.86	0.18000	0.45
09/05/2026	92,135.86	0.18000	0.45
10/05/2026	92,135.86	0.18000	0.45
12/05/2026	37,545.02	0.18000	0.19
13/05/2026	94,681.61	0.18000	0.47
18/05/2026	511,488.96	0.18000	2.52
27/05/2026	17,021.53	0.18000	0.08
		Total	7.99

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCI0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	181,077.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
01/05/2026	10,877,272.69	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.47
02/05/2026	181,077.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
02/05/2026	10,877,272.69	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.47
03/05/2026	181,077.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
03/05/2026	10,877,272.69	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.47
04/05/2026	182,670.45	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
04/05/2026	10,691,659.13	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.39
05/05/2026	182,692.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
05/05/2026	10,572,235.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
06/05/2026	179,422.71	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
06/05/2026	10,263,206.60	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCI0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	183,204.82	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
07/05/2026	10,575,076.46	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.35
08/05/2026	182,852.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
08/05/2026	10,569,385.86	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
09/05/2026	182,852.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
09/05/2026	10,569,385.86	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
10/05/2026	182,852.85	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
10/05/2026	10,569,385.86	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
11/05/2026	184,895.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
11/05/2026	10,593,678.58	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.35
12/05/2026	181,748.63	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
12/05/2026	10,528,391.51	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.33
13/05/2026	178,639.08	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCI0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	10,453,195.95	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.30
14/05/2026	179,561.68	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
14/05/2026	10,561,116.60	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
15/05/2026	182,115.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
15/05/2026	10,566,827.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
16/05/2026	182,115.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
16/05/2026	10,566,827.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
17/05/2026	182,115.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
17/05/2026	10,566,827.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
18/05/2026	175,734.59	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
18/05/2026	10,053,945.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.13
19/05/2026	178,481.79	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
19/05/2026	10,559,986.79	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCI0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	177,247.03	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
20/05/2026	10,540,724.23	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.33
21/05/2026	181,516.72	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
21/05/2026	10,513,712.66	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.32
22/05/2026	182,159.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
22/05/2026	10,504,522.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.32
23/05/2026	182,159.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
23/05/2026	10,504,522.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.32
24/05/2026	182,159.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
24/05/2026	10,504,522.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.32
25/05/2026	184,784.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
25/05/2026	10,642,157.53	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.37
26/05/2026	184,749.70	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCI0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	10,536,905.77	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.33
27/05/2026	185,027.07	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
27/05/2026	10,542,165.21	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.33
28/05/2026	185,080.71	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
28/05/2026	10,562,776.05	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.34
29/05/2026	186,298.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
29/05/2026	10,576,538.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.35
30/05/2026	186,298.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
30/05/2026	10,576,538.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.35
31/05/2026	186,298.27	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.08
31/05/2026	10,576,538.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.35
				Total	136.90

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCJ6

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
12/05/2026	4,410,553.97	0.18000	21.75
15/05/2026	8,421,093.94	0.18000	41.53
16/05/2026	8,421,093.94	0.18000	41.53
17/05/2026	8,421,093.94	0.18000	41.53
		Total	146.34

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCJ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	632.74	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
01/05/2026	78,344,362.89	France Conventional	EUROCLEAR BANK	0.01500	32.20
02/05/2026	632.74	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
02/05/2026	78,344,362.89	France Conventional	EUROCLEAR BANK	0.01500	32.20
03/05/2026	632.74	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
03/05/2026	78,344,362.89	France Conventional	EUROCLEAR BANK	0.01500	32.20
04/05/2026	949.55	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
04/05/2026	78,470,536.85	France Conventional	EUROCLEAR BANK	0.01500	32.25
05/05/2026	941.80	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
05/05/2026	77,755,624.17	France Conventional	EUROCLEAR BANK	0.01500	31.95
06/05/2026	941.04	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
06/05/2026	77,575,312.90	France Conventional	EUROCLEAR BANK	0.01500	31.88
07/05/2026	951.74	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
07/05/2026	78,282,764.93	France Conventional	EUROCLEAR BANK	0.01500	32.17
08/05/2026	953.50	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
08/05/2026	78,268,794.53	France Conventional	EUROCLEAR BANK	0.01500	32.17

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCJ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	953.50	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
09/05/2026	78,268,794.53	France Conventional	EUROCLEAR BANK	0.01500	32.17
10/05/2026	953.50	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
10/05/2026	78,268,794.53	France Conventional	EUROCLEAR BANK	0.01500	32.17
11/05/2026	952.30	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
11/05/2026	78,216,244.66	France Conventional	EUROCLEAR BANK	0.01500	32.14
12/05/2026	943.55	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
12/05/2026	77,676,162.05	France Conventional	EUROCLEAR BANK	0.01500	31.92
13/05/2026	935.87	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
13/05/2026	77,284,650.87	France Conventional	EUROCLEAR BANK	0.01500	31.76
14/05/2026	933.27	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
14/05/2026	76,984,530.09	France Conventional	EUROCLEAR BANK	0.01500	31.64
15/05/2026	316.99	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
15/05/2026	78,084,099.88	France Conventional	EUROCLEAR BANK	0.01500	32.09
16/05/2026	316.99	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
16/05/2026	78,084,099.88	France Conventional	EUROCLEAR BANK	0.01500	32.09
17/05/2026	316.99	Germany Conventional	EUROCLEAR BANK	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCJ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	78,084,099.88	France Conventional	EUROCLEAR BANK	0.01500	32.09
18/05/2026	309.64	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
18/05/2026	76,817,026.99	France Conventional	EUROCLEAR BANK	0.01500	31.57
19/05/2026	308.55	Germany Conventional	EUROCLEAR BANK	0.01500	0.00
19/05/2026	76,032,607.40	France Conventional	EUROCLEAR BANK	0.01500	31.25
20/05/2026	75,630,122.34	France Conventional	EUROCLEAR BANK	0.01500	31.08
21/05/2026	76,646,467.67	France Conventional	EUROCLEAR BANK	0.01500	31.50
22/05/2026	76,617,664.79	France Conventional	EUROCLEAR BANK	0.01500	31.49
23/05/2026	76,617,664.79	France Conventional	EUROCLEAR BANK	0.01500	31.49
24/05/2026	76,617,664.79	France Conventional	EUROCLEAR BANK	0.01500	31.49
25/05/2026	77,259,805.12	France Conventional	EUROCLEAR BANK	0.01500	31.75
26/05/2026	77,947,721.56	France Conventional	EUROCLEAR BANK	0.01500	32.03
27/05/2026	78,226,435.02	France Conventional	EUROCLEAR BANK	0.01500	32.15
28/05/2026	78,064,507.47	France Conventional	EUROCLEAR BANK	0.01500	32.08
29/05/2026	78,499,792.19	France Conventional	EUROCLEAR BANK	0.01500	32.26
30/05/2026	78,499,792.19	France Conventional	EUROCLEAR BANK	0.01500	32.26
31/05/2026	78,499,792.19	France Conventional	EUROCLEAR BANK	0.01500	32.26

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCJ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
				Total	989.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCJ6

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	5,711,675.72	0.18000	28.56
15/05/2026	4,170,826.61	0.18000	20.85
16/05/2026	4,170,826.61	0.18000	20.85
17/05/2026	4,170,826.61	0.18000	20.85
18/05/2026	4,170,826.61	0.18000	20.85
		Total	111.97

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK2

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	1,772.88	0.18000	0.01
07/05/2026	1,772.88	0.18000	0.01
08/05/2026	20,250.15	0.18000	0.10
09/05/2026	20,250.15	0.18000	0.10
10/05/2026	20,250.15	0.18000	0.10
11/05/2026	120,123.20	0.18000	0.59
		Total	0.91

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK2

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,147.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
01/05/2026	266,648.20	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
02/05/2026	1,147.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
02/05/2026	266,648.20	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
03/05/2026	1,147.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
03/05/2026	266,648.20	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
04/05/2026	1,159.53	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
04/05/2026	223,375.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.09
05/05/2026	1,159.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
05/05/2026	212,336.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.09
06/05/2026	952.51	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
06/05/2026	209,019.44	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.09

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK2

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	1,165.33	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
07/05/2026	215,069.95	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.09
08/05/2026	1,163.29	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
08/05/2026	215,798.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.09
09/05/2026	1,163.29	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
09/05/2026	215,798.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.09
10/05/2026	1,163.29	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
10/05/2026	215,798.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.09
11/05/2026	1,178.60	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
11/05/2026	240,319.61	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.10
12/05/2026	1,156.63	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
12/05/2026	296,288.20	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.12
13/05/2026	1,136.18	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK2

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	257,954.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
14/05/2026	1,143.13	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
14/05/2026	268,593.89	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
15/05/2026	1,162.82	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
15/05/2026	264,143.31	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
16/05/2026	1,162.82	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
16/05/2026	264,143.31	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
17/05/2026	1,162.82	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
17/05/2026	264,143.31	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
18/05/2026	1,120.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
18/05/2026	302,307.52	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.12
19/05/2026	1,140.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
19/05/2026	303,726.10	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.12

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	1,131.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
20/05/2026	302,841.34	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.12
21/05/2026	1,161.79	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
21/05/2026	290,034.18	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.12
22/05/2026	1,167.19	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
22/05/2026	299,433.93	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.12
23/05/2026	1,167.19	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
23/05/2026	299,433.93	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.12
24/05/2026	1,167.19	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
24/05/2026	299,433.93	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.12
25/05/2026	1,185.73	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
25/05/2026	274,963.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.11
26/05/2026	1,185.51	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	251,061.01	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.10
27/05/2026	1,186.47	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
27/05/2026	242,618.59	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.10
28/05/2026	1,185.92	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
28/05/2026	240,968.53	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.10
29/05/2026	1,193.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
29/05/2026	240,853.18	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.10
30/05/2026	1,193.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
30/05/2026	240,853.18	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.10
31/05/2026	1,193.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
31/05/2026	240,853.18	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.10
				Total	3.30

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK3

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	277,111.42	0.36000	2.77
26/05/2026	277,111.42	0.36000	2.77
		Total	5.54

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK3

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	90,634.51	0.18000	0.45
02/05/2026	90,634.51	0.18000	0.45
03/05/2026	90,634.51	0.18000	0.45
04/05/2026	90,634.51	0.18000	0.45
05/05/2026	115,820.76	0.18000	0.57
06/05/2026	179,790.88	0.18000	0.89
07/05/2026	179,790.88	0.18000	0.89
13/05/2026	95,259.94	0.18000	0.47
14/05/2026	95,259.94	0.18000	0.47
15/05/2026	95,259.94	0.18000	0.47
16/05/2026	95,259.94	0.18000	0.47
17/05/2026	95,259.94	0.18000	0.47
18/05/2026	144,542.01	0.18000	0.71
19/05/2026	144,542.01	0.18000	0.71
20/05/2026	144,542.01	0.18000	0.71

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Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
27/05/2026	91,663.10	0.18000	0.45
28/05/2026	110,513.46	0.18000	0.54
29/05/2026	28,371.76	0.18000	0.14
30/05/2026	28,371.76	0.18000	0.14
31/05/2026	28,371.76	0.18000	0.14
		Total	10.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	753.44	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
01/05/2026	3,687,094.04	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.52
02/05/2026	753.44	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
02/05/2026	3,687,094.04	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.52
03/05/2026	753.44	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
03/05/2026	3,687,094.04	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.52
04/05/2026	762.97	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
04/05/2026	3,741,020.46	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.54
05/05/2026	763.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
05/05/2026	3,741,467.40	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.54
06/05/2026	747.53	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
06/05/2026	3,765,144.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	764.43	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
07/05/2026	3,839,142.70	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.58
08/05/2026	763.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
08/05/2026	3,816,791.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.57
09/05/2026	763.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
09/05/2026	3,816,791.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.57
10/05/2026	763.66	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
10/05/2026	3,816,791.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.57
11/05/2026	387.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
11/05/2026	3,834,522.64	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.58
12/05/2026	379.14	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
12/05/2026	3,758,717.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.54
13/05/2026	185.73	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	3,686,753.96	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.52
14/05/2026	187.12	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
14/05/2026	3,733,695.32	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.53
15/05/2026	191.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
15/05/2026	3,800,965.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
16/05/2026	191.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
16/05/2026	3,800,965.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
17/05/2026	191.16	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
17/05/2026	3,800,965.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
18/05/2026	182.99	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
18/05/2026	3,614,785.88	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.49
19/05/2026	186.88	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
19/05/2026	3,758,994.84	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.54

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	184.61	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
20/05/2026	3,727,580.37	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.53
21/05/2026	190.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
21/05/2026	3,809,297.80	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.57
22/05/2026	191.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
22/05/2026	3,796,933.89	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
23/05/2026	191.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
23/05/2026	3,796,933.89	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
24/05/2026	191.32	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
24/05/2026	3,796,933.89	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
25/05/2026	195.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
25/05/2026	3,863,764.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.59
26/05/2026	195.02	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	3,836,069.61	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.58
27/05/2026	194.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
27/05/2026	3,732,858.52	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.53
28/05/2026	194.74	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
28/05/2026	3,715,116.94	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.53
29/05/2026	196.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
29/05/2026	3,794,649.03	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
30/05/2026	196.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
30/05/2026	3,794,649.03	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
31/05/2026	196.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.00
31/05/2026	3,794,649.03	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.56
				Total	48.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Member BNP BNP PARIBAS

Account SCK3

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	450,746.98	0.18000	2.25
		Total	2.25

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Member BNP BNP PARIBAS

Account SCK6

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	45,777.31	0.36000	0.46
		Total	0.46

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	22,597.23	0.18000	0.11
07/05/2026	22,597.23	0.18000	0.11
13/05/2026	10,236.45	0.18000	0.05
14/05/2026	10,236.45	0.18000	0.05
18/05/2026	25,076.25	0.18000	0.12
19/05/2026	25,076.25	0.18000	0.12
		Total	0.57

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

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Member BNP BNP PARIBAS

Account SCK6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	3,171,931.03	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.30
02/05/2026	3,171,931.03	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.30
03/05/2026	3,171,931.03	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.30
04/05/2026	3,239,061.79	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.33
05/05/2026	3,132,783.98	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.29
06/05/2026	3,082,634.27	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.27
07/05/2026	3,118,173.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
08/05/2026	3,101,732.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.27
09/05/2026	3,101,732.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.27
10/05/2026	3,101,732.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.27
11/05/2026	3,113,894.89	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
12/05/2026	3,103,488.04	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	3,082,968.63	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.27
14/05/2026	3,105,484.41	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
15/05/2026	3,109,007.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
16/05/2026	3,109,007.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
17/05/2026	3,109,007.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
18/05/2026	3,050,164.94	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.25
19/05/2026	3,083,071.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.27
20/05/2026	3,079,437.13	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.27
21/05/2026	3,095,470.96	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.27
22/05/2026	3,105,791.13	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
23/05/2026	3,105,791.13	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
24/05/2026	3,105,791.13	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
25/05/2026	3,184,043.28	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.31

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	3,122,086.16	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
27/05/2026	3,112,230.00	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
28/05/2026	3,114,370.05	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
29/05/2026	3,124,934.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
30/05/2026	3,124,934.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
31/05/2026	3,124,934.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.28
				Total	39.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK6

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	66,520.10	0.18000	0.33
		Total	0.33

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK9

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	49,352.91	0.18000	0.24
02/05/2026	49,352.91	0.18000	0.24
03/05/2026	49,352.91	0.18000	0.24
04/05/2026	49,352.91	0.18000	0.24
05/05/2026	49,352.91	0.18000	0.24
06/05/2026	80,780.80	0.18000	0.40
08/05/2026	19,332.07	0.18000	0.10
09/05/2026	19,332.07	0.18000	0.10
10/05/2026	19,332.07	0.18000	0.10
11/05/2026	19,332.07	0.18000	0.10
12/05/2026	16,852.48	0.18000	0.08
18/05/2026	248,862.06	0.18000	1.23
27/05/2026	77,803.50	0.18000	0.38
28/05/2026	95,322.13	0.18000	0.47
		Total	4.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	4,357,092.53	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.79
01/05/2026	11,557,031.54	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.75
02/05/2026	4,357,092.53	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.79
02/05/2026	11,557,031.54	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.75
03/05/2026	4,357,092.53	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.79
03/05/2026	11,557,031.54	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.75
04/05/2026	4,407,764.71	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
04/05/2026	11,642,661.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.78
05/05/2026	4,408,291.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
05/05/2026	11,678,911.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.80
06/05/2026	4,323,390.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.78
06/05/2026	11,268,924.84	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	4,417,997.98	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.82
07/05/2026	11,623,809.46	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.78
08/05/2026	4,412,891.28	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
08/05/2026	11,445,253.22	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.70
09/05/2026	4,412,891.28	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
09/05/2026	11,445,253.22	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.70
10/05/2026	4,412,891.28	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
10/05/2026	11,445,253.22	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.70
11/05/2026	4,477,827.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.84
11/05/2026	11,514,256.60	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.73
12/05/2026	4,383,285.82	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.80
12/05/2026	11,385,520.98	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.68
13/05/2026	4,298,955.38	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	11,162,900.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.59
14/05/2026	4,328,429.60	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.78
14/05/2026	11,322,215.54	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.65
15/05/2026	4,414,572.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
15/05/2026	11,393,942.86	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.68
16/05/2026	4,414,572.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
16/05/2026	11,393,942.86	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.68
17/05/2026	4,414,572.06	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
17/05/2026	11,393,942.86	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.68
18/05/2026	4,237,556.41	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.74
18/05/2026	10,808,366.33	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.44
19/05/2026	4,321,074.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.78
19/05/2026	11,144,881.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.58

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	4,275,106.05	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.76
20/05/2026	11,164,126.15	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.59
21/05/2026	4,399,890.75	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.81
21/05/2026	11,387,136.47	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.68
22/05/2026	4,419,129.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.82
22/05/2026	11,408,967.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.69
23/05/2026	4,419,129.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.82
23/05/2026	11,408,967.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.69
24/05/2026	4,419,129.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.82
24/05/2026	11,408,967.72	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.69
25/05/2026	4,499,159.80	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.85
25/05/2026	11,807,244.94	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.85
26/05/2026	4,498,324.09	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.85

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	11,876,029.61	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.88
27/05/2026	4,493,722.63	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.85
27/05/2026	11,744,821.30	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.83
28/05/2026	4,495,392.12	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.85
28/05/2026	11,839,984.58	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.87
29/05/2026	4,536,311.15	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.86
29/05/2026	12,071,938.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.96
30/05/2026	4,536,311.15	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.86
30/05/2026	12,071,938.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.96
31/05/2026	4,536,311.15	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	1.86
31/05/2026	12,071,938.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	4.96
				Total	202.89

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCK9

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	2,825,088.54	0.18000	14.13
16/05/2026	2,825,088.54	0.18000	14.13
17/05/2026	2,825,088.54	0.18000	14.13
18/05/2026	2,825,088.54	0.18000	14.13
		Total	56.50

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL3

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	125.45	0.36000	0.00
26/05/2026	125.45	0.36000	0.00
		Total	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL3

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	163,387.25	0.18000	0.82
02/05/2026	163,387.25	0.18000	0.82
03/05/2026	163,387.25	0.18000	0.82
04/05/2026	162,447.22	0.18000	0.81
05/05/2026	144,650.99	0.18000	0.72
06/05/2026	146,410.04	0.18000	0.73
07/05/2026	148,234.73	0.18000	0.74
08/05/2026	147,223.35	0.18000	0.74
09/05/2026	147,223.35	0.18000	0.74
10/05/2026	147,223.35	0.18000	0.74
11/05/2026	147,829.72	0.18000	0.74
12/05/2026	231,054.60	0.18000	1.16
13/05/2026	242,326.47	0.18000	1.21
14/05/2026	241,798.10	0.18000	1.21
15/05/2026	244,161.62	0.18000	1.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL3

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	244,161.62	0.18000	1.22
17/05/2026	244,161.62	0.18000	1.22
18/05/2026	238,779.16	0.18000	1.19
19/05/2026	240,986.54	0.18000	1.20
20/05/2026	240,101.42	0.18000	1.20
21/05/2026	223,067.03	0.18000	1.12
22/05/2026	223,035.68	0.18000	1.12
23/05/2026	223,035.68	0.18000	1.12
24/05/2026	223,035.68	0.18000	1.12
25/05/2026	223,035.68	0.18000	1.12
26/05/2026	223,706.76	0.18000	1.12
27/05/2026	222,026.04	0.18000	1.11
28/05/2026	220,854.20	0.18000	1.10
29/05/2026	222,116.47	0.18000	1.11
30/05/2026	222,116.47	0.18000	1.11
31/05/2026	222,116.47	0.18000	1.11
		Total	31.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	7,299,281.73	0.36000	72.99
02/05/2026	7,299,281.73	0.36000	72.99
03/05/2026	7,299,281.73	0.36000	72.99
04/05/2026	1,805,007.68	0.36000	18.05
15/05/2026	2,029,782.22	0.36000	20.30
16/05/2026	2,029,782.22	0.36000	20.30
17/05/2026	2,029,782.22	0.36000	20.30
20/05/2026	3,525,041.25	0.36000	35.25
21/05/2026	4,422,371.26	0.36000	44.22
25/05/2026	2,951,838.26	0.36000	29.52
26/05/2026	1,035,843.51	0.36000	10.36
27/05/2026	1,035,843.51	0.36000	10.36
29/05/2026	1,805,927.52	0.36000	18.06
30/05/2026	1,805,927.52	0.36000	18.06
31/05/2026	1,805,927.52	0.36000	18.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
		Total	481.81

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
12/05/2026	32,394,268.03	0.18000	159.75
15/05/2026	47,210,428.52	0.18000	232.82
16/05/2026	47,210,428.52	0.18000	232.82
17/05/2026	47,210,428.52	0.18000	232.82
26/05/2026	3,493,984.41	0.18000	17.23
27/05/2026	1,613,271.13	0.18000	7.96
		Total	883.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	5,245,983.58	Germany Conventional	EUROCLEAR BANK	0.01500	2.16
01/05/2026	27,652,321.58	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.36
01/05/2026	28,936,534.97	Austria Conventional	EUROCLEAR BANK	0.01500	11.89
01/05/2026	176,279,825.37	France Conventional	EUROCLEAR BANK	0.01500	72.44
01/05/2026	348,571,364.04	SNAT EU	EUROCLEAR BANK	0.01500	143.25
02/05/2026	5,245,983.58	Germany Conventional	EUROCLEAR BANK	0.01500	2.16
02/05/2026	27,652,321.58	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.36
02/05/2026	28,936,534.97	Austria Conventional	EUROCLEAR BANK	0.01500	11.89
02/05/2026	176,279,825.37	France Conventional	EUROCLEAR BANK	0.01500	72.44
02/05/2026	348,571,364.04	SNAT EU	EUROCLEAR BANK	0.01500	143.25
03/05/2026	5,245,983.58	Germany Conventional	EUROCLEAR BANK	0.01500	2.16
03/05/2026	27,652,321.58	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.36
03/05/2026	28,936,534.97	Austria Conventional	EUROCLEAR BANK	0.01500	11.89
03/05/2026	176,279,825.37	France Conventional	EUROCLEAR BANK	0.01500	72.44
03/05/2026	348,571,364.04	SNAT EU	EUROCLEAR BANK	0.01500	143.25
04/05/2026	5,248,415.66	Germany Conventional	EUROCLEAR BANK	0.01500	2.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
04/05/2026	27,665,141.38	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.37
04/05/2026	28,949,950.14	Austria Conventional	EUROCLEAR BANK	0.01500	11.90
04/05/2026	176,361,549.91	France Conventional	EUROCLEAR BANK	0.01500	72.48
04/05/2026	354,031,829.35	SNAT EU	EUROCLEAR BANK	0.01500	145.49
05/05/2026	5,219,233.57	Germany Conventional	EUROCLEAR BANK	0.01500	2.14
05/05/2026	27,483,747.58	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.29
05/05/2026	28,787,756.55	Austria Conventional	EUROCLEAR BANK	0.01500	11.83
05/05/2026	176,407,019.67	France Conventional	EUROCLEAR BANK	0.01500	72.50
05/05/2026	347,399,845.57	SNAT EU	EUROCLEAR BANK	0.01500	142.77
06/05/2026	5,215,473.50	Germany Conventional	EUROCLEAR BANK	0.01500	2.14
06/05/2026	27,491,992.71	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.30
06/05/2026	28,804,942.24	Austria Conventional	EUROCLEAR BANK	0.01500	11.84
06/05/2026	172,258,887.73	France Conventional	EUROCLEAR BANK	0.01500	70.79
06/05/2026	349,379,000.72	SNAT EU	EUROCLEAR BANK	0.01500	143.58
07/05/2026	5,258,311.80	Germany Conventional	EUROCLEAR BANK	0.01500	2.16
07/05/2026	27,805,757.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.43
07/05/2026	29,104,500.33	Austria Conventional	EUROCLEAR BANK	0.01500	11.96

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	170,788,611.92	France Conventional	EUROCLEAR BANK	0.01500	70.19
07/05/2026	356,077,531.09	SNAT EU	EUROCLEAR BANK	0.01500	146.33
08/05/2026	5,268,534.00	Germany Conventional	EUROCLEAR BANK	0.01500	2.17
08/05/2026	27,857,173.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.45
08/05/2026	29,162,069.71	Austria Conventional	EUROCLEAR BANK	0.01500	11.98
08/05/2026	170,902,741.81	France Conventional	EUROCLEAR BANK	0.01500	70.23
08/05/2026	352,945,755.74	SNAT EU	EUROCLEAR BANK	0.01500	145.05
09/05/2026	5,268,534.00	Germany Conventional	EUROCLEAR BANK	0.01500	2.17
09/05/2026	27,857,173.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.45
09/05/2026	29,162,069.71	Austria Conventional	EUROCLEAR BANK	0.01500	11.98
09/05/2026	170,902,741.81	France Conventional	EUROCLEAR BANK	0.01500	70.23
09/05/2026	352,945,755.74	SNAT EU	EUROCLEAR BANK	0.01500	145.05
10/05/2026	5,268,534.00	Germany Conventional	EUROCLEAR BANK	0.01500	2.17
10/05/2026	27,857,173.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.45
10/05/2026	29,162,069.71	Austria Conventional	EUROCLEAR BANK	0.01500	11.98
10/05/2026	170,902,741.81	France Conventional	EUROCLEAR BANK	0.01500	70.23
10/05/2026	352,945,755.74	SNAT EU	EUROCLEAR BANK	0.01500	145.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	5,262,937.73	Germany Conventional	EUROCLEAR BANK	0.01500	2.16
11/05/2026	27,812,500.29	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.43
11/05/2026	29,142,781.29	Austria Conventional	EUROCLEAR BANK	0.01500	11.98
11/05/2026	168,261,961.28	France Conventional	EUROCLEAR BANK	0.01500	69.15
11/05/2026	355,974,938.63	SNAT EU	EUROCLEAR BANK	0.01500	146.29
12/05/2026	5,227,192.93	Germany Conventional	EUROCLEAR BANK	0.01500	2.15
12/05/2026	27,589,844.96	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.34
12/05/2026	28,969,434.12	Austria Conventional	EUROCLEAR BANK	0.01500	11.91
12/05/2026	167,115,889.87	France Conventional	EUROCLEAR BANK	0.01500	68.68
12/05/2026	352,421,068.71	SNAT EU	EUROCLEAR BANK	0.01500	144.83
13/05/2026	5,202,486.27	Germany Conventional	EUROCLEAR BANK	0.01500	2.14
13/05/2026	27,395,385.90	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.26
13/05/2026	28,842,653.28	Austria Conventional	EUROCLEAR BANK	0.01500	11.85
13/05/2026	163,478,657.50	France Conventional	EUROCLEAR BANK	0.01500	67.18
13/05/2026	351,328,176.26	SNAT EU	EUROCLEAR BANK	0.01500	144.38
14/05/2026	5,189,829.02	Germany Conventional	EUROCLEAR BANK	0.01500	2.13
14/05/2026	27,337,298.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.23

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
14/05/2026	28,782,641.49	Austria Conventional	EUROCLEAR BANK	0.01500	11.83
14/05/2026	160,024,759.20	France Conventional	EUROCLEAR BANK	0.01500	65.76
14/05/2026	352,605,635.04	SNAT EU	EUROCLEAR BANK	0.01500	144.91
15/05/2026	5,269,777.47	Germany Conventional	EUROCLEAR BANK	0.01500	2.17
15/05/2026	27,829,125.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.44
15/05/2026	29,271,449.81	Austria Conventional	EUROCLEAR BANK	0.01500	12.03
15/05/2026	161,172,533.62	France Conventional	EUROCLEAR BANK	0.01500	66.24
15/05/2026	357,973,084.20	SNAT EU	EUROCLEAR BANK	0.01500	147.11
16/05/2026	5,269,777.47	Germany Conventional	EUROCLEAR BANK	0.01500	2.17
16/05/2026	27,829,125.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.44
16/05/2026	29,271,449.81	Austria Conventional	EUROCLEAR BANK	0.01500	12.03
16/05/2026	161,172,533.62	France Conventional	EUROCLEAR BANK	0.01500	66.24
16/05/2026	357,973,084.20	SNAT EU	EUROCLEAR BANK	0.01500	147.11
17/05/2026	5,269,777.47	Germany Conventional	EUROCLEAR BANK	0.01500	2.17
17/05/2026	27,829,125.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.44
17/05/2026	29,271,449.81	Austria Conventional	EUROCLEAR BANK	0.01500	12.03
17/05/2026	161,172,533.62	France Conventional	EUROCLEAR BANK	0.01500	66.24

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	357,973,084.20	SNAT EU	EUROCLEAR BANK	0.01500	147.11
18/05/2026	5,183,151.89	Germany Conventional	EUROCLEAR BANK	0.01500	2.13
18/05/2026	27,236,453.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.19
18/05/2026	28,761,379.58	Austria Conventional	EUROCLEAR BANK	0.01500	11.82
18/05/2026	161,309,351.60	France Conventional	EUROCLEAR BANK	0.01500	66.29
18/05/2026	347,943,765.56	SNAT EU	EUROCLEAR BANK	0.01500	142.99
19/05/2026	5,160,244.32	Germany Conventional	EUROCLEAR BANK	0.01500	2.12
19/05/2026	27,133,868.52	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.15
19/05/2026	27,561,348.43	Austria Conventional	EUROCLEAR BANK	0.01500	11.33
19/05/2026	156,301,378.90	France Conventional	EUROCLEAR BANK	0.01500	64.23
19/05/2026	347,493,542.37	SNAT EU	EUROCLEAR BANK	0.01500	142.81
20/05/2026	4,815,896.00	Germany Conventional	EUROCLEAR BANK	0.01500	1.98
20/05/2026	21,875,737.97	Austria Conventional	EUROCLEAR BANK	0.01500	8.99
20/05/2026	26,891,777.61	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.05
20/05/2026	152,591,210.83	France Conventional	EUROCLEAR BANK	0.01500	62.71
20/05/2026	351,773,823.26	SNAT EU	EUROCLEAR BANK	0.01500	144.56
21/05/2026	4,875,644.74	Germany Conventional	EUROCLEAR BANK	0.01500	2.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
21/05/2026	22,211,006.42	Austria Conventional	EUROCLEAR BANK	0.01500	9.13
21/05/2026	27,344,298.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.24
21/05/2026	158,533,896.75	France Conventional	EUROCLEAR BANK	0.01500	65.15
21/05/2026	354,367,900.09	SNAT EU	EUROCLEAR BANK	0.01500	145.63
22/05/2026	4,881,540.85	Germany Conventional	EUROCLEAR BANK	0.01500	2.01
22/05/2026	22,267,654.97	Austria Conventional	EUROCLEAR BANK	0.01500	9.15
22/05/2026	27,360,451.52	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.24
22/05/2026	162,704,792.10	France Conventional	EUROCLEAR BANK	0.01500	66.86
22/05/2026	353,343,991.65	SNAT EU	EUROCLEAR BANK	0.01500	145.21
23/05/2026	4,881,540.85	Germany Conventional	EUROCLEAR BANK	0.01500	2.01
23/05/2026	22,267,654.97	Austria Conventional	EUROCLEAR BANK	0.01500	9.15
23/05/2026	27,360,451.52	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.24
23/05/2026	162,704,792.10	France Conventional	EUROCLEAR BANK	0.01500	66.86
23/05/2026	353,343,991.65	SNAT EU	EUROCLEAR BANK	0.01500	145.21
24/05/2026	4,881,540.85	Germany Conventional	EUROCLEAR BANK	0.01500	2.01
24/05/2026	22,267,654.97	Austria Conventional	EUROCLEAR BANK	0.01500	9.15
24/05/2026	27,360,451.52	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.24

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
24/05/2026	162,704,792.10	France Conventional	EUROCLEAR BANK	0.01500	66.86
24/05/2026	353,343,991.65	SNAT EU	EUROCLEAR BANK	0.01500	145.21
25/05/2026	4,921,156.11	Germany Conventional	EUROCLEAR BANK	0.01500	2.02
25/05/2026	22,454,675.79	Austria Conventional	EUROCLEAR BANK	0.01500	9.23
25/05/2026	27,654,291.17	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.36
25/05/2026	163,844,756.07	France Conventional	EUROCLEAR BANK	0.01500	67.33
25/05/2026	355,151,120.29	SNAT EU	EUROCLEAR BANK	0.01500	145.95
26/05/2026	4,977,851.91	Germany Conventional	EUROCLEAR BANK	0.01500	2.05
26/05/2026	22,765,240.16	Austria Conventional	EUROCLEAR BANK	0.01500	9.36
26/05/2026	28,070,213.30	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.54
26/05/2026	169,021,440.31	France Conventional	EUROCLEAR BANK	0.01500	69.46
26/05/2026	357,413,060.68	SNAT EU	EUROCLEAR BANK	0.01500	146.88
27/05/2026	4,980,635.44	Germany Conventional	EUROCLEAR BANK	0.01500	2.05
27/05/2026	22,759,491.41	Austria Conventional	EUROCLEAR BANK	0.01500	9.35
27/05/2026	28,035,305.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.52
27/05/2026	170,328,633.28	France Conventional	EUROCLEAR BANK	0.01500	70.00
27/05/2026	357,878,509.44	SNAT EU	EUROCLEAR BANK	0.01500	147.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	4,968,186.87	Germany Conventional	EUROCLEAR BANK	0.01500	2.04
28/05/2026	22,648,362.21	Austria Conventional	EUROCLEAR BANK	0.01500	9.31
28/05/2026	27,933,464.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.48
28/05/2026	172,497,260.33	France Conventional	EUROCLEAR BANK	0.01500	70.89
28/05/2026	355,455,590.87	SNAT EU	EUROCLEAR BANK	0.01500	146.08
29/05/2026	4,993,093.47	Germany Conventional	EUROCLEAR BANK	0.01500	2.05
29/05/2026	22,780,906.60	Austria Conventional	EUROCLEAR BANK	0.01500	9.36
29/05/2026	28,088,664.77	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.54
29/05/2026	170,934,976.97	France Conventional	EUROCLEAR BANK	0.01500	70.25
29/05/2026	359,328,839.59	SNAT EU	EUROCLEAR BANK	0.01500	147.67
30/05/2026	4,993,093.47	Germany Conventional	EUROCLEAR BANK	0.01500	2.05
30/05/2026	22,780,906.60	Austria Conventional	EUROCLEAR BANK	0.01500	9.36
30/05/2026	28,088,664.77	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.54
30/05/2026	170,934,976.97	France Conventional	EUROCLEAR BANK	0.01500	70.25
30/05/2026	359,328,839.59	SNAT EU	EUROCLEAR BANK	0.01500	147.67
31/05/2026	4,993,093.47	Germany Conventional	EUROCLEAR BANK	0.01500	2.05
31/05/2026	22,780,906.60	Austria Conventional	EUROCLEAR BANK	0.01500	9.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
31/05/2026	28,088,664.77	Nederlands Conventional	EUROCLEAR BANK	0.01500	11.54
31/05/2026	170,934,976.97	France Conventional	EUROCLEAR BANK	0.01500	70.25
31/05/2026	359,328,839.59	SNAT EU	EUROCLEAR BANK	0.01500	147.67
				Total	7,390.64

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCL4

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	35,506,231.06	0.18000	177.53
11/05/2026	5,095,763.10	0.18000	25.48
12/05/2026	7,585,136.81	0.18000	37.93
15/05/2026	22,012,490.70	0.18000	110.06
16/05/2026	22,012,490.70	0.18000	110.06
17/05/2026	22,012,490.70	0.18000	110.06
18/05/2026	22,012,490.70	0.18000	110.06
27/05/2026	3,733,191.49	0.18000	18.67
		Total	699.85

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCN8

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,553,745.77	0.18000	7.77
02/05/2026	1,553,745.77	0.18000	7.77
03/05/2026	1,553,745.77	0.18000	7.77
04/05/2026	1,565,000.00	0.18000	7.83
05/05/2026	1,565,000.00	0.18000	7.83
06/05/2026	1,565,000.00	0.18000	7.83
07/05/2026	1,565,000.00	0.18000	7.83
08/05/2026	1,565,000.00	0.18000	7.83
09/05/2026	1,565,000.00	0.18000	7.83
10/05/2026	1,565,000.00	0.18000	7.83
11/05/2026	1,565,000.00	0.18000	7.83
12/05/2026	1,460,000.00	0.18000	7.30
13/05/2026	1,452,000.00	0.18000	7.26
14/05/2026	1,069,523.52	0.18000	5.35
15/05/2026	1,073,972.70	0.18000	5.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCN8

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,073,972.70	0.18000	5.37
17/05/2026	1,073,972.70	0.18000	5.37
18/05/2026	1,089,000.00	0.18000	5.45
19/05/2026	1,064,000.00	0.18000	5.32
20/05/2026	1,064,000.00	0.18000	5.32
21/05/2026	1,140,483.53	0.18000	5.70
22/05/2026	1,169,000.00	0.18000	5.85
23/05/2026	1,169,000.00	0.18000	5.85
24/05/2026	1,169,000.00	0.18000	5.85
25/05/2026	1,169,000.00	0.18000	5.85
26/05/2026	1,139,000.00	0.18000	5.70
27/05/2026	1,177,699.45	0.18000	5.89
28/05/2026	1,208,277.86	0.18000	6.04
29/05/2026	1,218,000.00	0.18000	6.09
30/05/2026	1,218,000.00	0.18000	6.09
31/05/2026	1,218,000.00	0.18000	6.09
		Total	202.99

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCT0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,000.00	0.36000	0.02
02/05/2026	2,000.00	0.36000	0.02
03/05/2026	2,000.00	0.36000	0.02
04/05/2026	2,000.00	0.36000	0.02
05/05/2026	2,000.00	0.36000	0.02
06/05/2026	2,000.00	0.36000	0.02
07/05/2026	2,000.00	0.36000	0.02
08/05/2026	2,000.00	0.36000	0.02
09/05/2026	2,000.00	0.36000	0.02
10/05/2026	2,000.00	0.36000	0.02
11/05/2026	2,000.00	0.36000	0.02
12/05/2026	2,000.00	0.36000	0.02
13/05/2026	2,000.00	0.36000	0.02
14/05/2026	2,000.00	0.36000	0.02
15/05/2026	2,000.00	0.36000	0.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCT0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,000.00	0.36000	0.02
17/05/2026	2,000.00	0.36000	0.02
18/05/2026	2,000.00	0.36000	0.02
19/05/2026	2,000.00	0.36000	0.02
20/05/2026	2,000.00	0.36000	0.02
21/05/2026	2,000.00	0.36000	0.02
22/05/2026	2,000.00	0.36000	0.02
23/05/2026	2,000.00	0.36000	0.02
24/05/2026	2,000.00	0.36000	0.02
25/05/2026	2,000.00	0.36000	0.02
26/05/2026	2,000.00	0.36000	0.02
27/05/2026	2,000.00	0.36000	0.02
28/05/2026	2,000.00	0.36000	0.02
29/05/2026	2,000.00	0.36000	0.02
30/05/2026	2,000.00	0.36000	0.02
31/05/2026	2,000.00	0.36000	0.02
		Total	0.62

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCT0

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	3,000.00	0.18000	0.02
02/05/2026	3,000.00	0.18000	0.02
03/05/2026	3,000.00	0.18000	0.02
04/05/2026	3,000.00	0.18000	0.02
05/05/2026	3,000.00	0.18000	0.02
06/05/2026	3,000.00	0.18000	0.02
07/05/2026	3,000.00	0.18000	0.02
08/05/2026	3,000.00	0.18000	0.02
09/05/2026	3,000.00	0.18000	0.02
10/05/2026	3,000.00	0.18000	0.02
11/05/2026	3,000.00	0.18000	0.02
12/05/2026	3,000.00	0.18000	0.02
13/05/2026	3,000.00	0.18000	0.02
14/05/2026	3,000.00	0.18000	0.02
15/05/2026	3,000.00	0.18000	0.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCT0

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	3,000.00	0.18000	0.02
17/05/2026	3,000.00	0.18000	0.02
18/05/2026	3,000.00	0.18000	0.02
19/05/2026	3,000.00	0.18000	0.02
20/05/2026	3,000.00	0.18000	0.02
21/05/2026	3,000.00	0.18000	0.02
22/05/2026	3,000.00	0.18000	0.02
23/05/2026	3,000.00	0.18000	0.02
24/05/2026	3,000.00	0.18000	0.02
25/05/2026	3,000.00	0.18000	0.02
26/05/2026	3,000.00	0.18000	0.02
27/05/2026	3,000.00	0.18000	0.02
28/05/2026	3,000.00	0.18000	0.02
29/05/2026	3,000.00	0.18000	0.02
30/05/2026	3,000.00	0.18000	0.02
31/05/2026	3,000.00	0.18000	0.02
		Total	0.47

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCW6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	12,037,201.28	Germany Conventional	EUROCLEAR BANK	0.01500	4.95
02/05/2026	12,037,201.28	Germany Conventional	EUROCLEAR BANK	0.01500	4.95
03/05/2026	12,037,201.28	Germany Conventional	EUROCLEAR BANK	0.01500	4.95
04/05/2026	12,059,222.90	Germany Conventional	EUROCLEAR BANK	0.01500	4.96
05/05/2026	11,930,006.49	Germany Conventional	EUROCLEAR BANK	0.01500	4.90
06/05/2026	11,893,215.29	Germany Conventional	EUROCLEAR BANK	0.01500	4.89
07/05/2026	11,995,519.70	Germany Conventional	EUROCLEAR BANK	0.01500	4.93
08/05/2026	11,974,140.45	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
09/05/2026	11,974,140.45	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
10/05/2026	11,974,140.45	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
11/05/2026	11,972,477.50	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
12/05/2026	11,885,273.21	Germany Conventional	EUROCLEAR BANK	0.01500	4.88
13/05/2026	11,817,361.58	Germany Conventional	EUROCLEAR BANK	0.01500	4.86
14/05/2026	11,787,865.08	Germany Conventional	EUROCLEAR BANK	0.01500	4.84
15/05/2026	11,964,713.88	Germany Conventional	EUROCLEAR BANK	0.01500	4.92

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCW6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	11,964,713.88	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
17/05/2026	11,964,713.88	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
18/05/2026	11,747,280.53	Germany Conventional	EUROCLEAR BANK	0.01500	4.83
19/05/2026	11,630,420.76	Germany Conventional	EUROCLEAR BANK	0.01500	4.78
20/05/2026	11,578,539.52	Germany Conventional	EUROCLEAR BANK	0.01500	4.76
21/05/2026	11,747,890.98	Germany Conventional	EUROCLEAR BANK	0.01500	4.83
22/05/2026	11,731,461.77	Germany Conventional	EUROCLEAR BANK	0.01500	4.82
23/05/2026	11,731,461.77	Germany Conventional	EUROCLEAR BANK	0.01500	4.82
24/05/2026	11,731,461.77	Germany Conventional	EUROCLEAR BANK	0.01500	4.82
25/05/2026	11,843,747.36	Germany Conventional	EUROCLEAR BANK	0.01500	4.87
26/05/2026	11,957,910.41	Germany Conventional	EUROCLEAR BANK	0.01500	4.91
27/05/2026	12,006,110.34	Germany Conventional	EUROCLEAR BANK	0.01500	4.93
28/05/2026	11,974,168.14	Germany Conventional	EUROCLEAR BANK	0.01500	4.92
29/05/2026	12,052,242.48	Germany Conventional	EUROCLEAR BANK	0.01500	4.95
30/05/2026	12,052,242.48	Germany Conventional	EUROCLEAR BANK	0.01500	4.95
31/05/2026	12,052,242.48	Germany Conventional	EUROCLEAR BANK	0.01500	4.95
				Total	151.69

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCY4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	231.21	0.36000	0.00
02/05/2026	231.21	0.36000	0.00
03/05/2026	231.21	0.36000	0.00
04/05/2026	231.21	0.36000	0.00
05/05/2026	231.21	0.36000	0.00
06/05/2026	231.21	0.36000	0.00
07/05/2026	231.21	0.36000	0.00
08/05/2026	231.21	0.36000	0.00
09/05/2026	231.21	0.36000	0.00
10/05/2026	231.21	0.36000	0.00
11/05/2026	231.21	0.36000	0.00
12/05/2026	231.21	0.36000	0.00
13/05/2026	231.21	0.36000	0.00
14/05/2026	231.21	0.36000	0.00
15/05/2026	231.21	0.36000	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCY4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	231.21	0.36000	0.00
17/05/2026	231.21	0.36000	0.00
18/05/2026	231.21	0.36000	0.00
19/05/2026	231.21	0.36000	0.00
20/05/2026	231.21	0.36000	0.00
21/05/2026	231.21	0.36000	0.00
22/05/2026	231.21	0.36000	0.00
23/05/2026	231.21	0.36000	0.00
24/05/2026	231.21	0.36000	0.00
25/05/2026	231.21	0.36000	0.00
26/05/2026	231.21	0.36000	0.00
27/05/2026	231.21	0.36000	0.00
28/05/2026	231.21	0.36000	0.00
29/05/2026	231.21	0.36000	0.00
30/05/2026	231.21	0.36000	0.00
31/05/2026	231.21	0.36000	0.00
		Total	0.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCY8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	4,057,788.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.67
01/05/2026	48,452,998.57	Spain Conventional	EUROCLEAR BANK	0.01500	19.91
02/05/2026	4,057,788.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.67
02/05/2026	48,452,998.57	Spain Conventional	EUROCLEAR BANK	0.01500	19.91
03/05/2026	4,057,788.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.67
03/05/2026	48,452,998.57	Spain Conventional	EUROCLEAR BANK	0.01500	19.91
04/05/2026	4,008,079.12	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.65
04/05/2026	48,475,461.71	Spain Conventional	EUROCLEAR BANK	0.01500	19.92
05/05/2026	4,094,876.86	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.68
05/05/2026	48,287,572.73	Spain Conventional	EUROCLEAR BANK	0.01500	19.84
06/05/2026	3,899,746.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.60
06/05/2026	48,445,659.16	Spain Conventional	EUROCLEAR BANK	0.01500	19.91
07/05/2026	3,918,957.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.61
07/05/2026	48,782,102.16	Spain Conventional	EUROCLEAR BANK	0.01500	20.05
08/05/2026	3,784,599.65	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.56

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCY8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	48,802,149.65	Spain Conventional	EUROCLEAR BANK	0.01500	20.06
09/05/2026	3,784,599.65	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.56
09/05/2026	48,802,149.65	Spain Conventional	EUROCLEAR BANK	0.01500	20.06
10/05/2026	3,784,599.65	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.56
10/05/2026	48,802,149.65	Spain Conventional	EUROCLEAR BANK	0.01500	20.06
11/05/2026	3,508,190.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44
11/05/2026	48,799,692.60	Spain Conventional	EUROCLEAR BANK	0.01500	20.05
12/05/2026	3,442,541.18	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.41
12/05/2026	48,635,879.82	Spain Conventional	EUROCLEAR BANK	0.01500	19.99
13/05/2026	3,450,572.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.42
13/05/2026	48,610,071.75	Spain Conventional	EUROCLEAR BANK	0.01500	19.98
14/05/2026	3,456,449.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.42
14/05/2026	48,572,708.73	Spain Conventional	EUROCLEAR BANK	0.01500	19.96
15/05/2026	3,359,352.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.38
15/05/2026	49,071,618.95	Spain Conventional	EUROCLEAR BANK	0.01500	20.17
16/05/2026	3,359,352.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.38
16/05/2026	49,071,618.95	Spain Conventional	EUROCLEAR BANK	0.01500	20.17

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCY8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	3,359,352.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.38
17/05/2026	49,071,618.95	Spain Conventional	EUROCLEAR BANK	0.01500	20.17
18/05/2026	3,857,906.19	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.59
18/05/2026	48,708,927.54	Spain Conventional	EUROCLEAR BANK	0.01500	20.02
19/05/2026	3,747,624.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.54
19/05/2026	48,562,432.11	Spain Conventional	EUROCLEAR BANK	0.01500	19.96
20/05/2026	3,811,401.26	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.57
20/05/2026	48,300,869.39	Spain Conventional	EUROCLEAR BANK	0.01500	19.85
21/05/2026	3,531,737.32	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.45
21/05/2026	48,584,579.12	Spain Conventional	EUROCLEAR BANK	0.01500	19.97
22/05/2026	3,471,025.13	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
22/05/2026	48,521,971.75	Spain Conventional	EUROCLEAR BANK	0.01500	19.94
23/05/2026	3,471,025.13	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
23/05/2026	48,521,971.75	Spain Conventional	EUROCLEAR BANK	0.01500	19.94
24/05/2026	3,471,025.13	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
24/05/2026	48,521,971.75	Spain Conventional	EUROCLEAR BANK	0.01500	19.94
25/05/2026	3,497,662.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCY8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	48,632,897.74	Spain Conventional	EUROCLEAR BANK	0.01500	19.99
26/05/2026	3,770,773.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.55
26/05/2026	48,877,087.10	Spain Conventional	EUROCLEAR BANK	0.01500	20.09
27/05/2026	4,220,848.27	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.73
27/05/2026	48,944,010.95	Spain Conventional	EUROCLEAR BANK	0.01500	20.11
28/05/2026	4,252,218.19	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.75
28/05/2026	48,978,332.16	Spain Conventional	EUROCLEAR BANK	0.01500	20.13
29/05/2026	4,387,942.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.80
29/05/2026	49,120,693.73	Spain Conventional	EUROCLEAR BANK	0.01500	20.19
30/05/2026	4,387,942.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.80
30/05/2026	49,120,693.73	Spain Conventional	EUROCLEAR BANK	0.01500	20.19
31/05/2026	4,387,942.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.80
31/05/2026	49,120,693.73	Spain Conventional	EUROCLEAR BANK	0.01500	20.19
				Total	668.94

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCZ1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	444,678.18	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
02/05/2026	444,678.18	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
03/05/2026	444,678.18	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
04/05/2026	435,305.49	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
05/05/2026	435,447.85	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
06/05/2026	435,539.66	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
07/05/2026	435,627.12	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
08/05/2026	435,405.31	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
09/05/2026	435,405.31	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
10/05/2026	435,405.31	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
11/05/2026	434,666.54	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
12/05/2026	433,608.84	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
13/05/2026	435,564.67	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
14/05/2026	435,764.02	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
15/05/2026	439,535.86	USA Conventional	BONY MELLON N/YORK	0.01500	0.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SCZ1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	439,535.86	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
17/05/2026	439,535.86	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
18/05/2026	439,515.27	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
19/05/2026	436,354.21	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
20/05/2026	435,529.79	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
21/05/2026	435,965.24	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
22/05/2026	435,851.33	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
23/05/2026	435,851.33	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
24/05/2026	435,851.33	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
25/05/2026	435,226.72	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
26/05/2026	432,569.03	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
27/05/2026	435,238.52	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
28/05/2026	435,563.49	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
29/05/2026	435,186.44	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
30/05/2026	435,186.44	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
31/05/2026	435,186.44	USA Conventional	BONY MELLON N/YORK	0.01500	0.18
				Total	5.56

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDE6

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	14,691,313.99	0.36000	146.91
02/05/2026	14,691,313.99	0.36000	146.91
03/05/2026	14,691,313.99	0.36000	146.91
04/05/2026	14,799,581.04	0.36000	148.00
05/05/2026	14,716,221.41	0.36000	147.16
06/05/2026	14,731,652.85	0.36000	147.32
07/05/2026	14,841,273.08	0.36000	148.41
08/05/2026	14,850,241.05	0.36000	148.50
09/05/2026	14,850,241.05	0.36000	148.50
10/05/2026	14,850,241.05	0.36000	148.50
11/05/2026	14,840,371.06	0.36000	148.40
12/05/2026	14,776,356.11	0.36000	147.76
13/05/2026	14,682,320.37	0.36000	146.82
14/05/2026	14,659,499.93	0.36000	146.59
15/05/2026	14,746,259.52	0.36000	147.46

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDE6

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	14,746,259.52	0.36000	147.46
17/05/2026	14,746,259.52	0.36000	147.46
18/05/2026	14,571,369.92	0.36000	145.71
19/05/2026	14,551,346.59	0.36000	145.51
20/05/2026	14,512,937.42	0.36000	145.13
21/05/2026	14,653,361.82	0.36000	146.53
22/05/2026	14,646,088.35	0.36000	146.46
23/05/2026	14,646,088.35	0.36000	146.46
24/05/2026	14,646,088.35	0.36000	146.46
25/05/2026	14,743,871.42	0.36000	147.44
26/05/2026	14,863,987.73	0.36000	148.64
27/05/2026	14,822,077.04	0.36000	148.22
28/05/2026	14,796,671.04	0.36000	147.97
29/05/2026	14,850,303.69	0.36000	148.50
30/05/2026	14,850,303.69	0.36000	148.50
31/05/2026	14,850,303.69	0.36000	148.50
		Total	4,569.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDE6

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	3,048,163.65	0.18000	15.24
16/05/2026	3,048,163.65	0.18000	15.24
17/05/2026	3,048,163.65	0.18000	15.24
		Total	45.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDM4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	43,482.84	0.18000	0.21
02/05/2026	43,482.84	0.18000	0.21
03/05/2026	43,482.84	0.18000	0.21
04/05/2026	43,482.84	0.18000	0.21
05/05/2026	43,482.84	0.18000	0.21
06/05/2026	25,401.89	0.18000	0.13
12/05/2026	7,996.74	0.18000	0.04
13/05/2026	153,619.38	0.18000	0.76
18/05/2026	280,303.40	0.18000	1.38
22/05/2026	146,070.68	0.18000	0.72
23/05/2026	146,070.68	0.18000	0.72
24/05/2026	146,070.68	0.18000	0.72
25/05/2026	146,070.68	0.18000	0.72
		Total	6.26

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDM4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,655,835.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.09
01/05/2026	15,659,967.72	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.44
02/05/2026	2,655,835.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.09
02/05/2026	15,659,967.72	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.44
03/05/2026	2,655,835.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.09
03/05/2026	15,659,967.72	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.44
04/05/2026	2,396,184.69	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.98
04/05/2026	15,743,611.01	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.47
05/05/2026	2,418,156.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.99
05/05/2026	15,745,491.90	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.47
06/05/2026	2,469,513.32	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.01
06/05/2026	15,583,390.22	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.40

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDM4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	2,376,140.01	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.98
07/05/2026	15,791,347.98	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.49
08/05/2026	2,399,871.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.99
08/05/2026	15,775,859.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.48
09/05/2026	2,399,871.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.99
09/05/2026	15,775,859.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.48
10/05/2026	2,399,871.29	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.99
10/05/2026	15,775,859.95	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.48
11/05/2026	2,297,193.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.94
11/05/2026	15,872,494.60	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.52
12/05/2026	2,374,933.74	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.98
12/05/2026	15,713,736.07	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.46
13/05/2026	2,338,093.82	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.96

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDM4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	15,542,767.57	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.39
14/05/2026	2,477,282.45	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.02
14/05/2026	15,591,162.37	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.41
15/05/2026	2,358,862.77	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.97
15/05/2026	15,733,630.90	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.47
16/05/2026	2,358,862.77	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.97
16/05/2026	15,733,630.90	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.47
17/05/2026	2,358,862.77	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.97
17/05/2026	15,733,630.90	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.47
18/05/2026	2,379,652.83	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.98
18/05/2026	15,420,436.51	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.34
19/05/2026	2,530,174.04	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.04
19/05/2026	15,556,472.84	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDM4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	2,548,772.93	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.05
20/05/2026	15,506,209.71	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.37
21/05/2026	2,340,590.55	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.96
21/05/2026	15,741,387.21	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.47
22/05/2026	2,485,941.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.02
22/05/2026	15,428,435.77	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.34
23/05/2026	2,485,941.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.02
23/05/2026	15,428,435.77	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.34
24/05/2026	2,485,941.11	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.02
24/05/2026	15,428,435.77	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.34
25/05/2026	2,441,862.84	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.00
25/05/2026	15,559,694.21	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.39
26/05/2026	2,627,446.83	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDM4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	15,556,804.01	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.39
27/05/2026	2,665,312.56	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.10
27/05/2026	15,588,390.77	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.41
28/05/2026	2,663,703.95	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.09
28/05/2026	15,606,816.09	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.41
29/05/2026	2,627,742.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.08
29/05/2026	15,680,587.81	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.44
30/05/2026	2,627,742.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.08
30/05/2026	15,680,587.81	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.44
31/05/2026	2,627,742.07	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	1.08
31/05/2026	15,680,587.81	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	6.44
				Total	230.91

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDP4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,043,178.84	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
01/05/2026	16,519,655.01	Belgium Conventional	EUROCLEAR BANK	0.01500	6.79
02/05/2026	2,043,178.84	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
02/05/2026	16,519,655.01	Belgium Conventional	EUROCLEAR BANK	0.01500	6.79
03/05/2026	2,043,178.84	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
03/05/2026	16,519,655.01	Belgium Conventional	EUROCLEAR BANK	0.01500	6.79
04/05/2026	2,044,126.07	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
04/05/2026	16,522,538.47	Belgium Conventional	EUROCLEAR BANK	0.01500	6.79
05/05/2026	2,035,649.68	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
05/05/2026	16,375,166.63	Belgium Conventional	EUROCLEAR BANK	0.01500	6.73
06/05/2026	2,041,383.03	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
06/05/2026	16,386,204.72	Belgium Conventional	EUROCLEAR BANK	0.01500	6.73
07/05/2026	2,056,458.77	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
07/05/2026	16,552,803.02	Belgium Conventional	EUROCLEAR BANK	0.01500	6.80
08/05/2026	2,058,964.05	Austria Conventional	EUROCLEAR BANK	0.01500	0.85

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDP4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	16,555,080.40	Belgium Conventional	EUROCLEAR BANK	0.01500	6.80
09/05/2026	2,058,964.05	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
09/05/2026	16,555,080.40	Belgium Conventional	EUROCLEAR BANK	0.01500	6.80
10/05/2026	2,058,964.05	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
10/05/2026	16,555,080.40	Belgium Conventional	EUROCLEAR BANK	0.01500	6.80
11/05/2026	2,057,358.74	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
11/05/2026	16,524,178.50	Belgium Conventional	EUROCLEAR BANK	0.01500	6.79
12/05/2026	2,049,547.67	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
12/05/2026	16,442,309.56	Belgium Conventional	EUROCLEAR BANK	0.01500	6.76
13/05/2026	2,047,533.44	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
13/05/2026	16,332,854.24	Belgium Conventional	EUROCLEAR BANK	0.01500	6.71
14/05/2026	2,043,453.49	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
14/05/2026	16,311,165.49	Belgium Conventional	EUROCLEAR BANK	0.01500	6.70
15/05/2026	2,066,948.23	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
15/05/2026	16,512,199.49	Belgium Conventional	EUROCLEAR BANK	0.01500	6.79
16/05/2026	2,066,948.23	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
16/05/2026	16,512,199.49	Belgium Conventional	EUROCLEAR BANK	0.01500	6.79

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDP4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	2,066,948.23	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
17/05/2026	16,512,199.49	Belgium Conventional	EUROCLEAR BANK	0.01500	6.79
18/05/2026	2,047,926.90	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
18/05/2026	16,299,107.71	Belgium Conventional	EUROCLEAR BANK	0.01500	6.70
19/05/2026	2,042,200.61	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
19/05/2026	16,186,137.92	Belgium Conventional	EUROCLEAR BANK	0.01500	6.65
20/05/2026	2,031,432.64	Austria Conventional	EUROCLEAR BANK	0.01500	0.83
20/05/2026	15,852,033.27	Belgium Conventional	EUROCLEAR BANK	0.01500	6.51
21/05/2026	2,046,285.06	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
21/05/2026	16,051,006.31	Belgium Conventional	EUROCLEAR BANK	0.01500	6.60
22/05/2026	2,046,011.92	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
22/05/2026	16,024,680.74	Belgium Conventional	EUROCLEAR BANK	0.01500	6.59
23/05/2026	2,046,011.92	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
23/05/2026	16,024,680.74	Belgium Conventional	EUROCLEAR BANK	0.01500	6.59
24/05/2026	2,046,011.92	Austria Conventional	EUROCLEAR BANK	0.01500	0.84
24/05/2026	16,024,680.74	Belgium Conventional	EUROCLEAR BANK	0.01500	6.59
25/05/2026	2,053,778.17	Austria Conventional	EUROCLEAR BANK	0.01500	0.84

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDP4

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	16,090,952.53	Belgium Conventional	EUROCLEAR BANK	0.01500	6.61
26/05/2026	2,067,261.81	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
26/05/2026	16,250,124.68	Belgium Conventional	EUROCLEAR BANK	0.01500	6.68
27/05/2026	2,068,949.98	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
27/05/2026	13,419,731.67	Belgium Conventional	EUROCLEAR BANK	0.01500	5.51
28/05/2026	2,067,460.80	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
28/05/2026	13,428,089.34	Belgium Conventional	EUROCLEAR BANK	0.01500	5.52
29/05/2026	2,074,722.29	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
29/05/2026	13,489,126.17	Belgium Conventional	EUROCLEAR BANK	0.01500	5.54
30/05/2026	2,074,722.29	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
30/05/2026	13,489,126.17	Belgium Conventional	EUROCLEAR BANK	0.01500	5.54
31/05/2026	2,074,722.29	Austria Conventional	EUROCLEAR BANK	0.01500	0.85
31/05/2026	13,489,126.17	Belgium Conventional	EUROCLEAR BANK	0.01500	5.54
				Total	228.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDQ7

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	30,685,501.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.61
02/05/2026	30,685,501.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.61
03/05/2026	30,685,501.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.61
04/05/2026	30,743,229.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.63
05/05/2026	30,447,337.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.51
06/05/2026	30,415,779.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.50
07/05/2026	30,695,913.09	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.61
08/05/2026	30,693,500.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.61
09/05/2026	30,693,500.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.61
10/05/2026	30,693,500.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.61
11/05/2026	30,687,128.10	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.61
12/05/2026	30,459,243.03	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.52
13/05/2026	30,304,010.92	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.45
14/05/2026	30,182,606.94	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.40
15/05/2026	30,655,851.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.60

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDQ7

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	30,655,851.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.60
17/05/2026	30,655,851.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.60
18/05/2026	30,121,447.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.38
19/05/2026	29,806,683.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.25
20/05/2026	29,664,212.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.19
21/05/2026	30,110,274.61	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.37
22/05/2026	30,112,624.97	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.38
23/05/2026	30,112,624.97	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.38
24/05/2026	30,112,624.97	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.38
25/05/2026	30,416,060.83	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.50
26/05/2026	30,745,259.79	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.64
27/05/2026	30,880,293.85	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.69
28/05/2026	30,805,578.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.66
29/05/2026	31,004,855.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.74
30/05/2026	31,004,855.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.74
31/05/2026	31,004,855.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.74
				Total	388.74

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDS4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	105,337.23	0.36000	1.05
02/05/2026	105,337.23	0.36000	1.05
03/05/2026	105,337.23	0.36000	1.05
04/05/2026	105,337.23	0.36000	1.05
05/05/2026	105,337.23	0.36000	1.05
06/05/2026	105,475.17	0.36000	1.05
07/05/2026	105,475.17	0.36000	1.05
08/05/2026	105,475.17	0.36000	1.05
09/05/2026	105,475.17	0.36000	1.05
10/05/2026	105,475.17	0.36000	1.05
11/05/2026	105,475.17	0.36000	1.05
12/05/2026	105,475.17	0.36000	1.05
13/05/2026	105,475.17	0.36000	1.05
14/05/2026	105,475.17	0.36000	1.05
15/05/2026	105,475.17	0.36000	1.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDS4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	105,475.17	0.36000	1.05
17/05/2026	105,475.17	0.36000	1.05
18/05/2026	105,475.17	0.36000	1.05
19/05/2026	105,475.17	0.36000	1.05
20/05/2026	105,475.17	0.36000	1.05
21/05/2026	105,475.17	0.36000	1.05
22/05/2026	105,475.17	0.36000	1.05
23/05/2026	105,475.17	0.36000	1.05
24/05/2026	105,475.17	0.36000	1.05
25/05/2026	105,475.17	0.36000	1.05
26/05/2026	105,475.17	0.36000	1.05
27/05/2026	105,475.17	0.36000	1.05
28/05/2026	105,475.17	0.36000	1.05
29/05/2026	105,475.17	0.36000	1.05
30/05/2026	105,475.17	0.36000	1.05
31/05/2026	105,475.17	0.36000	1.05
		Total	32.69

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDX1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,539,642.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.04
02/05/2026	2,539,642.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.04
03/05/2026	2,539,642.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.04
04/05/2026	2,422,372.00	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.00
05/05/2026	2,385,704.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
06/05/2026	2,377,676.86	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
07/05/2026	2,418,995.69	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.99
08/05/2026	2,396,398.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
09/05/2026	2,396,398.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
10/05/2026	2,396,398.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
11/05/2026	2,401,043.87	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.99
12/05/2026	2,378,264.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
13/05/2026	2,360,137.42	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.97
14/05/2026	2,351,550.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.97
15/05/2026	2,394,460.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDX1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	2,394,460.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
17/05/2026	2,394,460.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
18/05/2026	2,339,303.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.96
19/05/2026	2,310,125.40	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.95
20/05/2026	2,303,833.45	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.95
21/05/2026	2,346,731.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.96
22/05/2026	2,345,975.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.96
23/05/2026	2,345,975.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.96
24/05/2026	2,345,975.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.96
25/05/2026	2,375,146.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
26/05/2026	2,395,050.15	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.98
27/05/2026	2,410,154.48	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.99
28/05/2026	2,398,396.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.99
29/05/2026	2,414,992.85	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.99
30/05/2026	2,414,992.85	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.99
31/05/2026	2,414,992.85	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.99
				Total	30.51

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDY2

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,835.13	0.18000	0.01
02/05/2026	2,835.13	0.18000	0.01
03/05/2026	2,835.13	0.18000	0.01
04/05/2026	2,835.13	0.18000	0.01
05/05/2026	2,835.13	0.18000	0.01
06/05/2026	2,835.13	0.18000	0.01
07/05/2026	2,835.13	0.18000	0.01
08/05/2026	2,835.13	0.18000	0.01
09/05/2026	2,835.13	0.18000	0.01
10/05/2026	2,835.13	0.18000	0.01
11/05/2026	2,835.13	0.18000	0.01
12/05/2026	2,835.13	0.18000	0.01
13/05/2026	2,835.13	0.18000	0.01
14/05/2026	2,835.13	0.18000	0.01
15/05/2026	2,835.13	0.18000	0.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDY2

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,835.13	0.18000	0.01
17/05/2026	2,835.13	0.18000	0.01
18/05/2026	2,835.13	0.18000	0.01
19/05/2026	2,835.13	0.18000	0.01
20/05/2026	2,835.13	0.18000	0.01
21/05/2026	2,835.13	0.18000	0.01
22/05/2026	2,835.13	0.18000	0.01
23/05/2026	2,835.13	0.18000	0.01
24/05/2026	2,835.13	0.18000	0.01
25/05/2026	2,835.13	0.18000	0.01
26/05/2026	2,835.13	0.18000	0.01
27/05/2026	2,835.13	0.18000	0.01
28/05/2026	2,835.13	0.18000	0.01
29/05/2026	2,835.13	0.18000	0.01
30/05/2026	2,835.13	0.18000	0.01
31/05/2026	2,835.13	0.18000	0.01
		Total	0.43

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDY2

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	84,557,813.82	Spain Conventional	EUROCLEAR BANK	0.01500	34.75
02/05/2026	84,557,813.82	Spain Conventional	EUROCLEAR BANK	0.01500	34.75
03/05/2026	84,557,813.82	Spain Conventional	EUROCLEAR BANK	0.01500	34.75
04/05/2026	75,527,419.03	Spain Conventional	EUROCLEAR BANK	0.01500	31.04
05/05/2026	75,249,400.31	Spain Conventional	EUROCLEAR BANK	0.01500	30.92
06/05/2026	75,376,079.16	Spain Conventional	EUROCLEAR BANK	0.01500	30.98
07/05/2026	76,134,647.64	Spain Conventional	EUROCLEAR BANK	0.01500	31.29
08/05/2026	76,314,919.77	Spain Conventional	EUROCLEAR BANK	0.01500	31.36
09/05/2026	76,314,919.77	Spain Conventional	EUROCLEAR BANK	0.01500	31.36
10/05/2026	76,314,919.77	Spain Conventional	EUROCLEAR BANK	0.01500	31.36
11/05/2026	76,348,732.46	Spain Conventional	EUROCLEAR BANK	0.01500	31.38
12/05/2026	76,229,893.36	Spain Conventional	EUROCLEAR BANK	0.01500	31.33
13/05/2026	76,129,286.73	Spain Conventional	EUROCLEAR BANK	0.01500	31.29
14/05/2026	75,906,281.89	Spain Conventional	EUROCLEAR BANK	0.01500	31.19
15/05/2026	76,313,588.25	Spain Conventional	EUROCLEAR BANK	0.01500	31.36
16/05/2026	76,313,588.25	Spain Conventional	EUROCLEAR BANK	0.01500	31.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDY2

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	76,313,588.25	Spain Conventional	EUROCLEAR BANK	0.01500	31.36
18/05/2026	75,039,005.78	Spain Conventional	EUROCLEAR BANK	0.01500	30.84
19/05/2026	74,044,290.92	Spain Conventional	EUROCLEAR BANK	0.01500	30.43
20/05/2026	73,671,708.93	Spain Conventional	EUROCLEAR BANK	0.01500	30.28
21/05/2026	74,276,469.45	Spain Conventional	EUROCLEAR BANK	0.01500	30.52
22/05/2026	77,902,255.37	Spain Conventional	EUROCLEAR BANK	0.01500	32.01
23/05/2026	77,902,255.37	Spain Conventional	EUROCLEAR BANK	0.01500	32.01
24/05/2026	77,902,255.37	Spain Conventional	EUROCLEAR BANK	0.01500	32.01
25/05/2026	78,934,932.07	Spain Conventional	EUROCLEAR BANK	0.01500	32.44
26/05/2026	79,347,839.43	Spain Conventional	EUROCLEAR BANK	0.01500	32.61
27/05/2026	79,246,072.92	Spain Conventional	EUROCLEAR BANK	0.01500	32.57
28/05/2026	80,389,656.56	Spain Conventional	EUROCLEAR BANK	0.01500	33.04
29/05/2026	80,935,688.33	Spain Conventional	EUROCLEAR BANK	0.01500	33.26
30/05/2026	80,935,688.33	Spain Conventional	EUROCLEAR BANK	0.01500	33.26
31/05/2026	80,935,688.33	Spain Conventional	EUROCLEAR BANK	0.01500	33.26
				Total	990.38

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDZ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	10,704,931.53	France Conventional	EUROCLEAR BANK	0.01500	4.40
01/05/2026	14,202,873.75	Germany Conventional	EUROCLEAR BANK	0.01500	5.84
01/05/2026	16,391,842.77	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.74
02/05/2026	10,704,931.53	France Conventional	EUROCLEAR BANK	0.01500	4.40
02/05/2026	14,202,873.75	Germany Conventional	EUROCLEAR BANK	0.01500	5.84
02/05/2026	16,391,842.77	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.74
03/05/2026	10,704,931.53	France Conventional	EUROCLEAR BANK	0.01500	4.40
03/05/2026	14,202,873.75	Germany Conventional	EUROCLEAR BANK	0.01500	5.84
03/05/2026	16,391,842.77	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.74
04/05/2026	10,709,894.41	France Conventional	EUROCLEAR BANK	0.01500	4.40
04/05/2026	14,209,458.30	Germany Conventional	EUROCLEAR BANK	0.01500	5.84
04/05/2026	16,423,884.40	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.75
05/05/2026	10,615,790.88	France Conventional	EUROCLEAR BANK	0.01500	4.36
05/05/2026	14,138,393.42	Germany Conventional	EUROCLEAR BANK	0.01500	5.81
05/05/2026	16,205,806.65	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.66

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDZ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	10,671,883.22	France Conventional	EUROCLEAR BANK	0.01500	4.39
06/05/2026	14,152,249.31	Germany Conventional	EUROCLEAR BANK	0.01500	5.82
06/05/2026	16,072,321.30	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61
07/05/2026	10,804,081.29	France Conventional	EUROCLEAR BANK	0.01500	4.44
07/05/2026	14,263,476.61	Germany Conventional	EUROCLEAR BANK	0.01500	5.86
07/05/2026	16,224,641.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.67
08/05/2026	10,818,617.49	France Conventional	EUROCLEAR BANK	0.01500	4.45
08/05/2026	14,285,465.73	Germany Conventional	EUROCLEAR BANK	0.01500	5.87
08/05/2026	16,181,289.89	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.65
09/05/2026	10,818,617.49	France Conventional	EUROCLEAR BANK	0.01500	4.45
09/05/2026	14,285,465.73	Germany Conventional	EUROCLEAR BANK	0.01500	5.87
09/05/2026	16,181,289.89	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.65
10/05/2026	10,818,617.49	France Conventional	EUROCLEAR BANK	0.01500	4.45
10/05/2026	14,285,465.73	Germany Conventional	EUROCLEAR BANK	0.01500	5.87
10/05/2026	16,181,289.89	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.65
11/05/2026	10,820,656.81	France Conventional	EUROCLEAR BANK	0.01500	4.45
11/05/2026	14,273,196.64	Germany Conventional	EUROCLEAR BANK	0.01500	5.87

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDZ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	16,158,760.99	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.64
12/05/2026	10,753,583.67	France Conventional	EUROCLEAR BANK	0.01500	4.42
12/05/2026	14,197,867.05	Germany Conventional	EUROCLEAR BANK	0.01500	5.83
12/05/2026	16,030,961.10	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.59
13/05/2026	10,681,217.21	France Conventional	EUROCLEAR BANK	0.01500	4.39
13/05/2026	14,164,193.88	Germany Conventional	EUROCLEAR BANK	0.01500	5.82
13/05/2026	15,901,544.98	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.53
14/05/2026	10,678,380.90	France Conventional	EUROCLEAR BANK	0.01500	4.39
14/05/2026	14,140,314.57	Germany Conventional	EUROCLEAR BANK	0.01500	5.81
14/05/2026	15,807,123.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.50
15/05/2026	10,854,093.12	France Conventional	EUROCLEAR BANK	0.01500	4.46
15/05/2026	14,327,980.60	Germany Conventional	EUROCLEAR BANK	0.01500	5.89
15/05/2026	16,021,585.68	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.58
16/05/2026	10,854,093.12	France Conventional	EUROCLEAR BANK	0.01500	4.46
16/05/2026	14,327,980.60	Germany Conventional	EUROCLEAR BANK	0.01500	5.89
16/05/2026	16,021,585.68	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.58
17/05/2026	10,854,093.12	France Conventional	EUROCLEAR BANK	0.01500	4.46

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDZ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	14,327,980.60	Germany Conventional	EUROCLEAR BANK	0.01500	5.89
17/05/2026	16,021,585.68	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.58
18/05/2026	10,628,257.41	France Conventional	EUROCLEAR BANK	0.01500	4.37
18/05/2026	14,140,522.69	Germany Conventional	EUROCLEAR BANK	0.01500	5.81
18/05/2026	15,751,659.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.47
19/05/2026	10,624,679.29	France Conventional	EUROCLEAR BANK	0.01500	4.37
19/05/2026	14,084,957.93	Germany Conventional	EUROCLEAR BANK	0.01500	5.79
19/05/2026	15,421,483.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.34
20/05/2026	10,528,341.40	France Conventional	EUROCLEAR BANK	0.01500	4.33
20/05/2026	13,989,278.20	Germany Conventional	EUROCLEAR BANK	0.01500	5.75
20/05/2026	15,420,810.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.34
21/05/2026	10,686,655.03	France Conventional	EUROCLEAR BANK	0.01500	4.39
21/05/2026	14,132,790.29	Germany Conventional	EUROCLEAR BANK	0.01500	5.81
21/05/2026	15,661,616.72	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.44
22/05/2026	10,674,317.34	France Conventional	EUROCLEAR BANK	0.01500	4.39
22/05/2026	14,133,281.37	Germany Conventional	EUROCLEAR BANK	0.01500	5.81
22/05/2026	15,637,641.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.43

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDZ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	10,674,317.34	France Conventional	EUROCLEAR BANK	0.01500	4.39
23/05/2026	14,133,281.37	Germany Conventional	EUROCLEAR BANK	0.01500	5.81
23/05/2026	15,637,641.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.43
24/05/2026	10,674,317.34	France Conventional	EUROCLEAR BANK	0.01500	4.39
24/05/2026	14,133,281.37	Germany Conventional	EUROCLEAR BANK	0.01500	5.81
24/05/2026	15,637,641.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.43
25/05/2026	10,758,085.01	France Conventional	EUROCLEAR BANK	0.01500	4.42
25/05/2026	14,218,111.88	Germany Conventional	EUROCLEAR BANK	0.01500	5.84
25/05/2026	15,800,334.78	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.49
26/05/2026	10,900,908.20	France Conventional	EUROCLEAR BANK	0.01500	4.48
26/05/2026	14,347,356.44	Germany Conventional	EUROCLEAR BANK	0.01500	5.90
26/05/2026	15,935,223.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.55
27/05/2026	10,899,549.22	France Conventional	EUROCLEAR BANK	0.01500	4.48
27/05/2026	14,356,250.95	Germany Conventional	EUROCLEAR BANK	0.01500	5.90
27/05/2026	16,028,530.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.59
28/05/2026	10,885,368.82	France Conventional	EUROCLEAR BANK	0.01500	4.47
28/05/2026	14,342,811.99	Germany Conventional	EUROCLEAR BANK	0.01500	5.89

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SDZ6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	15,987,414.64	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.57
29/05/2026	10,942,110.89	France Conventional	EUROCLEAR BANK	0.01500	4.50
29/05/2026	14,398,140.08	Germany Conventional	EUROCLEAR BANK	0.01500	5.92
29/05/2026	16,108,273.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.62
30/05/2026	10,942,110.89	France Conventional	EUROCLEAR BANK	0.01500	4.50
30/05/2026	14,398,140.08	Germany Conventional	EUROCLEAR BANK	0.01500	5.92
30/05/2026	16,108,273.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.62
31/05/2026	10,942,110.89	France Conventional	EUROCLEAR BANK	0.01500	4.50
31/05/2026	14,398,140.08	Germany Conventional	EUROCLEAR BANK	0.01500	5.92
31/05/2026	16,108,273.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.62
				Total	522.20

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEB7

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	1,288.86	0.36000	0.01
26/05/2026	528.14	0.36000	0.01
		Total	0.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEB7

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	185,000.00	0.18000	0.93
02/05/2026	185,000.00	0.18000	0.93
03/05/2026	185,000.00	0.18000	0.93
04/05/2026	185,000.00	0.18000	0.93
05/05/2026	164,000.00	0.18000	0.82
06/05/2026	164,000.00	0.18000	0.82
07/05/2026	164,000.00	0.18000	0.82
08/05/2026	165,381.37	0.18000	0.83
09/05/2026	165,381.37	0.18000	0.83
10/05/2026	165,381.37	0.18000	0.83
11/05/2026	168,000.00	0.18000	0.84
12/05/2026	168,000.00	0.18000	0.84
13/05/2026	168,000.00	0.18000	0.84
14/05/2026	167,000.00	0.18000	0.84
15/05/2026	167,000.00	0.18000	0.84

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEB7

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	167,000.00	0.18000	0.84
17/05/2026	167,000.00	0.18000	0.84
18/05/2026	167,000.00	0.18000	0.84
19/05/2026	167,000.00	0.18000	0.84
20/05/2026	167,000.00	0.18000	0.84
21/05/2026	167,000.00	0.18000	0.84
22/05/2026	180,022.14	0.18000	0.90
23/05/2026	180,022.14	0.18000	0.90
24/05/2026	180,022.14	0.18000	0.90
25/05/2026	180,022.14	0.18000	0.90
26/05/2026	182,000.00	0.18000	0.91
27/05/2026	182,000.00	0.18000	0.91
28/05/2026	182,000.00	0.18000	0.91
29/05/2026	182,000.00	0.18000	0.91
30/05/2026	182,000.00	0.18000	0.91
31/05/2026	182,000.00	0.18000	0.91
		Total	26.90

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEH4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	15,000.00	0.36000	0.15
02/05/2026	15,000.00	0.36000	0.15
03/05/2026	15,000.00	0.36000	0.15
04/05/2026	15,000.00	0.36000	0.15
05/05/2026	15,000.00	0.36000	0.15
06/05/2026	15,000.00	0.36000	0.15
07/05/2026	15,000.00	0.36000	0.15
08/05/2026	15,000.00	0.36000	0.15
09/05/2026	15,000.00	0.36000	0.15
10/05/2026	15,000.00	0.36000	0.15
11/05/2026	15,000.00	0.36000	0.15
12/05/2026	15,000.00	0.36000	0.15
13/05/2026	15,000.00	0.36000	0.15
14/05/2026	15,000.00	0.36000	0.15
15/05/2026	15,000.00	0.36000	0.15

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEH4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	15,000.00	0.36000	0.15
17/05/2026	15,000.00	0.36000	0.15
18/05/2026	15,000.00	0.36000	0.15
19/05/2026	15,000.00	0.36000	0.15
20/05/2026	14,000.00	0.36000	0.14
21/05/2026	14,048.31	0.36000	0.14
22/05/2026	15,000.00	0.36000	0.15
23/05/2026	15,000.00	0.36000	0.15
24/05/2026	15,000.00	0.36000	0.15
25/05/2026	15,000.00	0.36000	0.15
26/05/2026	15,000.00	0.36000	0.15
27/05/2026	15,000.00	0.36000	0.15
28/05/2026	15,000.00	0.36000	0.15
29/05/2026	15,000.00	0.36000	0.15
30/05/2026	15,000.00	0.36000	0.15
31/05/2026	15,000.00	0.36000	0.15
		Total	4.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEH4

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
21/05/2026	47.62	0.18000	0.00
		Total	0.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEM5

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
12/05/2026	3,220,132.23	0.18000	15.88
14/05/2026	15,586,676.14	0.18000	76.87
15/05/2026	3,933,164.66	0.18000	19.40
16/05/2026	3,933,164.66	0.18000	19.40
17/05/2026	3,933,164.66	0.18000	19.40
		Total	150.94

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEM5

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	40,227,517.85	France Conventional	EUROCLEAR BANK	0.01500	16.53
02/05/2026	40,227,517.85	France Conventional	EUROCLEAR BANK	0.01500	16.53
03/05/2026	40,227,517.85	France Conventional	EUROCLEAR BANK	0.01500	16.53
04/05/2026	40,209,882.63	France Conventional	EUROCLEAR BANK	0.01500	16.52
05/05/2026	40,067,508.97	France Conventional	EUROCLEAR BANK	0.01500	16.47
06/05/2026	39,989,861.82	France Conventional	EUROCLEAR BANK	0.01500	16.43
07/05/2026	40,276,327.66	France Conventional	EUROCLEAR BANK	0.01500	16.55
08/05/2026	40,237,099.17	France Conventional	EUROCLEAR BANK	0.01500	16.54
09/05/2026	40,237,099.17	France Conventional	EUROCLEAR BANK	0.01500	16.54
10/05/2026	40,237,099.17	France Conventional	EUROCLEAR BANK	0.01500	16.54
11/05/2026	40,108,435.16	France Conventional	EUROCLEAR BANK	0.01500	16.48
12/05/2026	39,883,722.75	France Conventional	EUROCLEAR BANK	0.01500	16.39
13/05/2026	39,879,024.21	France Conventional	EUROCLEAR BANK	0.01500	16.39
14/05/2026	24,711,925.91	France Conventional	EUROCLEAR BANK	0.01500	10.16
15/05/2026	40,148,820.26	France Conventional	EUROCLEAR BANK	0.01500	16.50
16/05/2026	40,148,820.26	France Conventional	EUROCLEAR BANK	0.01500	16.50

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEM5

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	40,148,820.26	France Conventional	EUROCLEAR BANK	0.01500	16.50
18/05/2026	40,186,527.33	France Conventional	EUROCLEAR BANK	0.01500	16.52
19/05/2026	39,907,589.95	France Conventional	EUROCLEAR BANK	0.01500	16.40
20/05/2026	39,728,485.78	France Conventional	EUROCLEAR BANK	0.01500	16.33
21/05/2026	39,756,850.50	France Conventional	EUROCLEAR BANK	0.01500	16.34
22/05/2026	39,619,106.72	France Conventional	EUROCLEAR BANK	0.01500	16.28
23/05/2026	39,619,106.72	France Conventional	EUROCLEAR BANK	0.01500	16.28
24/05/2026	39,619,106.72	France Conventional	EUROCLEAR BANK	0.01500	16.28
25/05/2026	39,642,149.77	France Conventional	EUROCLEAR BANK	0.01500	16.29
26/05/2026	39,944,584.29	France Conventional	EUROCLEAR BANK	0.01500	16.42
27/05/2026	40,200,259.45	France Conventional	EUROCLEAR BANK	0.01500	16.52
28/05/2026	40,234,911.08	France Conventional	EUROCLEAR BANK	0.01500	16.53
29/05/2026	40,386,290.41	France Conventional	EUROCLEAR BANK	0.01500	16.60
30/05/2026	40,386,290.41	France Conventional	EUROCLEAR BANK	0.01500	16.60
31/05/2026	40,386,290.41	France Conventional	EUROCLEAR BANK	0.01500	16.60
				Total	504.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEM5

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	4,581,225.41	0.18000	22.91
15/05/2026	2,842,966.86	0.18000	14.21
16/05/2026	2,842,966.86	0.18000	14.21
17/05/2026	2,842,966.86	0.18000	14.21
		Total	65.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEM7

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	21,663,971.70	France Conventional	EUROCLEAR BANK	0.01500	8.90
02/05/2026	21,663,971.70	France Conventional	EUROCLEAR BANK	0.01500	8.90
03/05/2026	21,663,971.70	France Conventional	EUROCLEAR BANK	0.01500	8.90
04/05/2026	21,634,101.67	France Conventional	EUROCLEAR BANK	0.01500	8.89
05/05/2026	21,565,971.53	France Conventional	EUROCLEAR BANK	0.01500	8.86
06/05/2026	21,516,544.26	France Conventional	EUROCLEAR BANK	0.01500	8.84
07/05/2026	21,694,547.89	France Conventional	EUROCLEAR BANK	0.01500	8.92
08/05/2026	21,678,241.22	France Conventional	EUROCLEAR BANK	0.01500	8.91
09/05/2026	21,678,241.22	France Conventional	EUROCLEAR BANK	0.01500	8.91
10/05/2026	21,678,241.22	France Conventional	EUROCLEAR BANK	0.01500	8.91
11/05/2026	21,610,618.72	France Conventional	EUROCLEAR BANK	0.01500	8.88
12/05/2026	21,491,226.54	France Conventional	EUROCLEAR BANK	0.01500	8.83
13/05/2026	21,468,024.10	France Conventional	EUROCLEAR BANK	0.01500	8.82
14/05/2026	21,476,092.36	France Conventional	EUROCLEAR BANK	0.01500	8.83
15/05/2026	21,622,039.14	France Conventional	EUROCLEAR BANK	0.01500	8.89

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEM7

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	21,622,039.14	France Conventional	EUROCLEAR BANK	0.01500	8.89
17/05/2026	21,622,039.14	France Conventional	EUROCLEAR BANK	0.01500	8.89
18/05/2026	21,630,968.98	France Conventional	EUROCLEAR BANK	0.01500	8.89
19/05/2026	21,473,302.09	France Conventional	EUROCLEAR BANK	0.01500	8.82
20/05/2026	21,361,878.87	France Conventional	EUROCLEAR BANK	0.01500	8.78
21/05/2026	21,376,260.38	France Conventional	EUROCLEAR BANK	0.01500	8.78
22/05/2026	21,292,986.18	France Conventional	EUROCLEAR BANK	0.01500	8.75
23/05/2026	21,292,986.18	France Conventional	EUROCLEAR BANK	0.01500	8.75
24/05/2026	21,292,986.18	France Conventional	EUROCLEAR BANK	0.01500	8.75
25/05/2026	21,333,130.97	France Conventional	EUROCLEAR BANK	0.01500	8.77
26/05/2026	21,507,680.39	France Conventional	EUROCLEAR BANK	0.01500	8.84
27/05/2026	21,639,473.96	France Conventional	EUROCLEAR BANK	0.01500	8.89
28/05/2026	21,659,377.53	France Conventional	EUROCLEAR BANK	0.01500	8.90
29/05/2026	21,748,333.04	France Conventional	EUROCLEAR BANK	0.01500	8.94
30/05/2026	21,748,333.04	France Conventional	EUROCLEAR BANK	0.01500	8.94
31/05/2026	21,748,333.04	France Conventional	EUROCLEAR BANK	0.01500	8.94
				Total	274.71

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEN0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	3,600,000.00	0.36000	36.00
02/05/2026	3,600,000.00	0.36000	36.00
03/05/2026	3,600,000.00	0.36000	36.00
04/05/2026	3,028,000.00	0.36000	30.28
05/05/2026	2,641,000.00	0.36000	26.41
06/05/2026	2,613,000.00	0.36000	26.13
07/05/2026	2,613,000.00	0.36000	26.13
08/05/2026	2,613,000.00	0.36000	26.13
09/05/2026	2,613,000.00	0.36000	26.13
10/05/2026	2,613,000.00	0.36000	26.13
11/05/2026	2,613,000.00	0.36000	26.13
12/05/2026	2,400,000.00	0.36000	24.00
13/05/2026	2,387,000.00	0.36000	23.87
14/05/2026	2,367,000.00	0.36000	23.67
15/05/2026	2,364,000.00	0.36000	23.64

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEN0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,364,000.00	0.36000	23.64
17/05/2026	2,364,000.00	0.36000	23.64
18/05/2026	2,364,000.00	0.36000	23.64
19/05/2026	2,343,000.00	0.36000	23.43
20/05/2026	2,547,240.09	0.36000	25.47
21/05/2026	2,319,000.00	0.36000	23.19
22/05/2026	2,319,000.00	0.36000	23.19
23/05/2026	2,319,000.00	0.36000	23.19
24/05/2026	2,319,000.00	0.36000	23.19
25/05/2026	1,961,000.00	0.36000	19.61
26/05/2026	1,970,984.48	0.36000	19.71
27/05/2026	1,961,000.00	0.36000	19.61
28/05/2026	1,961,000.00	0.36000	19.61
29/05/2026	1,963,278.15	0.36000	19.63
30/05/2026	1,963,278.15	0.36000	19.63
31/05/2026	1,963,278.15	0.36000	19.63
		Total	766.67

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEN0

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
18/05/2026	775.20	France Conventional	EUROCLEAR BANK	0.01500	0.00
21/05/2026	214,414.56	France Conventional	EUROCLEAR BANK	0.01500	0.09
22/05/2026	203,784.50	France Conventional	EUROCLEAR BANK	0.01500	0.08
23/05/2026	203,784.50	France Conventional	EUROCLEAR BANK	0.01500	0.08
24/05/2026	203,784.50	France Conventional	EUROCLEAR BANK	0.01500	0.08
27/05/2026	15,386.09	France Conventional	EUROCLEAR BANK	0.01500	0.01
28/05/2026	15,297.59	France Conventional	EUROCLEAR BANK	0.01500	0.01
29/05/2026	15,414.53	France Conventional	EUROCLEAR BANK	0.01500	0.01
30/05/2026	15,414.53	France Conventional	EUROCLEAR BANK	0.01500	0.01
31/05/2026	15,414.53	France Conventional	EUROCLEAR BANK	0.01500	0.01
				Total	0.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEV3

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	219,932.75	0.36000	2.20
02/05/2026	219,932.75	0.36000	2.20
03/05/2026	219,932.75	0.36000	2.20
04/05/2026	222,230.64	0.36000	2.22
05/05/2026	223,000.00	0.36000	2.23
06/05/2026	221,000.00	0.36000	2.21
07/05/2026	219,000.00	0.36000	2.19
08/05/2026	215,000.00	0.36000	2.15
09/05/2026	215,000.00	0.36000	2.15
10/05/2026	215,000.00	0.36000	2.15
11/05/2026	212,000.00	0.36000	2.12
12/05/2026	212,000.00	0.36000	2.12
13/05/2026	211,000.00	0.36000	2.11
14/05/2026	210,000.00	0.36000	2.10
15/05/2026	209,000.00	0.36000	2.09

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEV3

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	209,000.00	0.36000	2.09
17/05/2026	209,000.00	0.36000	2.09
18/05/2026	210,000.00	0.36000	2.10
19/05/2026	210,000.00	0.36000	2.10
20/05/2026	207,000.00	0.36000	2.07
21/05/2026	207,000.00	0.36000	2.07
22/05/2026	207,309.28	0.36000	2.07
23/05/2026	207,309.28	0.36000	2.07
24/05/2026	207,309.28	0.36000	2.07
25/05/2026	208,528.37	0.36000	2.09
26/05/2026	209,523.59	0.36000	2.10
27/05/2026	210,000.00	0.36000	2.10
28/05/2026	210,000.00	0.36000	2.10
29/05/2026	210,000.00	0.36000	2.10
30/05/2026	210,000.00	0.36000	2.10
31/05/2026	210,000.00	0.36000	2.10
		Total	65.86

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEV3

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	6,902.18	0.18000	0.03
02/05/2026	6,902.18	0.18000	0.03
03/05/2026	6,902.18	0.18000	0.03
04/05/2026	6,902.18	0.18000	0.03
		Total	0.14

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	44,028.02	0.36000	0.44
02/05/2026	44,028.02	0.36000	0.44
03/05/2026	44,028.02	0.36000	0.44
04/05/2026	39,358.82	0.36000	0.39
05/05/2026	39,358.82	0.36000	0.39
06/05/2026	39,358.82	0.36000	0.39
07/05/2026	39,358.82	0.36000	0.39
08/05/2026	39,358.82	0.36000	0.39
09/05/2026	39,358.82	0.36000	0.39
10/05/2026	39,358.82	0.36000	0.39
11/05/2026	39,108.12	0.36000	0.39
12/05/2026	37,841.71	0.36000	0.38
13/05/2026	37,395.03	0.36000	0.37
14/05/2026	36,877.66	0.36000	0.37
15/05/2026	36,345.05	0.36000	0.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ0

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	36,345.05	0.36000	0.36
17/05/2026	36,345.05	0.36000	0.36
18/05/2026	35,879.54	0.36000	0.36
19/05/2026	34,581.26	0.36000	0.35
20/05/2026	34,171.20	0.36000	0.34
21/05/2026	33,709.50	0.36000	0.34
22/05/2026	33,237.27	0.36000	0.33
23/05/2026	33,237.27	0.36000	0.33
24/05/2026	33,237.27	0.36000	0.33
25/05/2026	32,788.52	0.36000	0.33
26/05/2026	31,386.32	0.36000	0.31
27/05/2026	30,845.62	0.36000	0.31
28/05/2026	30,304.52	0.36000	0.30
29/05/2026	29,742.16	0.36000	0.30
30/05/2026	29,742.16	0.36000	0.30
31/05/2026	29,742.16	0.36000	0.30
		Total	11.20

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ0

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	4,126.36	0.18000	0.02
02/05/2026	4,126.36	0.18000	0.02
03/05/2026	4,126.36	0.18000	0.02
04/05/2026	4,126.36	0.18000	0.02
05/05/2026	1,727.92	0.18000	0.01
06/05/2026	1,227.84	0.18000	0.01
07/05/2026	695.57	0.18000	0.00
08/05/2026	230.29	0.18000	0.00
09/05/2026	230.29	0.18000	0.00
10/05/2026	230.29	0.18000	0.00
		Total	0.10

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ1

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	59,662.00	0.18000	0.29
02/05/2026	59,662.00	0.18000	0.29
03/05/2026	59,662.00	0.18000	0.29
04/05/2026	59,662.00	0.18000	0.29
05/05/2026	59,662.00	0.18000	0.29
06/05/2026	59,662.00	0.18000	0.29
07/05/2026	59,662.00	0.18000	0.29
08/05/2026	59,662.00	0.18000	0.29
09/05/2026	59,662.00	0.18000	0.29
10/05/2026	59,662.00	0.18000	0.29
11/05/2026	59,662.00	0.18000	0.29
12/05/2026	59,662.00	0.18000	0.29
13/05/2026	60,228.90	0.18000	0.30
14/05/2026	59,662.00	0.18000	0.29
15/05/2026	59,662.00	0.18000	0.29

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ1

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	59,662.00	0.18000	0.29
17/05/2026	59,662.00	0.18000	0.29
18/05/2026	61,534.90	0.18000	0.30
19/05/2026	59,662.00	0.18000	0.29
20/05/2026	59,662.00	0.18000	0.29
21/05/2026	59,662.00	0.18000	0.29
22/05/2026	59,662.00	0.18000	0.29
23/05/2026	59,662.00	0.18000	0.29
24/05/2026	59,662.00	0.18000	0.29
25/05/2026	59,662.00	0.18000	0.29
26/05/2026	59,662.00	0.18000	0.29
27/05/2026	59,662.00	0.18000	0.29
28/05/2026	59,662.00	0.18000	0.29
29/05/2026	59,662.00	0.18000	0.29
30/05/2026	59,662.00	0.18000	0.29
31/05/2026	59,662.00	0.18000	0.29
		Total	9.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	33,163.59	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
01/05/2026	175,154.10	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
02/05/2026	33,163.59	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
02/05/2026	175,154.10	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
03/05/2026	33,163.59	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
03/05/2026	175,154.10	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
04/05/2026	28,416.82	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
04/05/2026	176,522.28	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
05/05/2026	33,783.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
05/05/2026	176,543.37	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
06/05/2026	31,550.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
06/05/2026	173,953.71	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
07/05/2026	32,317.01	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
07/05/2026	177,224.44	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
08/05/2026	31,127.52	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
08/05/2026	176,947.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
09/05/2026	31,127.52	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
09/05/2026	176,947.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
10/05/2026	31,127.52	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
10/05/2026	176,947.30	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
11/05/2026	31,931.45	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
11/05/2026	178,661.37	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
12/05/2026	29,369.92	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
12/05/2026	176,004.83	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
13/05/2026	28,592.71	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	173,353.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
14/05/2026	33,135.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
14/05/2026	174,137.54	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
15/05/2026	33,872.31	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
15/05/2026	176,492.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
16/05/2026	33,872.31	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
16/05/2026	176,492.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
17/05/2026	33,872.31	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
17/05/2026	176,492.65	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
18/05/2026	30,051.93	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
18/05/2026	171,251.50	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
19/05/2026	36,908.38	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.02
19/05/2026	173,589.28	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	35,512.48	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
20/05/2026	172,709.90	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
21/05/2026	35,985.97	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
21/05/2026	176,400.52	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
22/05/2026	31,835.79	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
22/05/2026	176,901.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
23/05/2026	31,835.79	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
23/05/2026	176,901.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
24/05/2026	31,835.79	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
24/05/2026	176,901.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
25/05/2026	24,473.17	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
25/05/2026	179,120.70	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
26/05/2026	30,603.25	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SEZ1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	179,087.43	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
27/05/2026	29,320.80	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
27/05/2026	179,384.93	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
28/05/2026	29,134.46	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
28/05/2026	179,471.46	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
29/05/2026	29,657.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
29/05/2026	180,640.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
30/05/2026	29,657.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
30/05/2026	180,640.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
31/05/2026	29,657.12	UK Inflation Linked	EUROCLEAR UK & IRELAND LTD	0.01500	0.01
31/05/2026	180,640.67	UK Conventional	EUROCLEAR UK & IRELAND LTD	0.01500	0.07
				Total	2.65

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA6

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
20/05/2026	662,937.53	0.36000	6.63
		Total	6.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA6

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
12/05/2026	2,621,503.68	0.18000	12.93
15/05/2026	4,485,354.07	0.18000	22.12
16/05/2026	4,485,354.07	0.18000	22.12
17/05/2026	4,485,354.07	0.18000	22.12
		Total	79.29

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	608,604.89	France Conventional	EUROCLEAR BANK	0.01500	0.25
01/05/2026	6,278,085.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.58
01/05/2026	16,067,504.38	SNAT EU	EUROCLEAR BANK	0.01500	6.60
01/05/2026	16,676,417.91	Germany Conventional	EUROCLEAR BANK	0.01500	6.85
02/05/2026	608,604.89	France Conventional	EUROCLEAR BANK	0.01500	0.25
02/05/2026	6,278,085.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.58
02/05/2026	16,067,504.38	SNAT EU	EUROCLEAR BANK	0.01500	6.60
02/05/2026	16,676,417.91	Germany Conventional	EUROCLEAR BANK	0.01500	6.85
03/05/2026	608,604.89	France Conventional	EUROCLEAR BANK	0.01500	0.25
03/05/2026	6,278,085.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.58
03/05/2026	16,067,504.38	SNAT EU	EUROCLEAR BANK	0.01500	6.60
03/05/2026	16,676,417.91	Germany Conventional	EUROCLEAR BANK	0.01500	6.85
04/05/2026	608,887.05	France Conventional	EUROCLEAR BANK	0.01500	0.25
04/05/2026	6,280,995.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.58
04/05/2026	16,085,983.74	SNAT EU	EUROCLEAR BANK	0.01500	6.61
04/05/2026	16,684,149.22	Germany Conventional	EUROCLEAR BANK	0.01500	6.86

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
05/05/2026	604,800.61	France Conventional	EUROCLEAR BANK	0.01500	0.25
05/05/2026	6,251,540.29	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57
05/05/2026	15,798,354.26	SNAT EU	EUROCLEAR BANK	0.01500	6.49
05/05/2026	16,600,103.27	Germany Conventional	EUROCLEAR BANK	0.01500	6.82
06/05/2026	606,260.03	France Conventional	EUROCLEAR BANK	0.01500	0.25
06/05/2026	6,261,144.61	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57
06/05/2026	15,965,009.47	SNAT EU	EUROCLEAR BANK	0.01500	6.56
06/05/2026	16,607,344.62	Germany Conventional	EUROCLEAR BANK	0.01500	6.82
07/05/2026	612,836.33	France Conventional	EUROCLEAR BANK	0.01500	0.25
07/05/2026	6,311,301.00	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.59
07/05/2026	16,016,332.18	SNAT EU	EUROCLEAR BANK	0.01500	6.58
07/05/2026	16,738,415.28	Germany Conventional	EUROCLEAR BANK	0.01500	6.88
08/05/2026	613,229.02	France Conventional	EUROCLEAR BANK	0.01500	0.25
08/05/2026	6,319,695.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.60
08/05/2026	15,986,568.06	SNAT EU	EUROCLEAR BANK	0.01500	6.57
08/05/2026	16,764,404.14	Germany Conventional	EUROCLEAR BANK	0.01500	6.89
09/05/2026	613,229.02	France Conventional	EUROCLEAR BANK	0.01500	0.25

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	6,319,695.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.60
09/05/2026	15,986,568.06	SNAT EU	EUROCLEAR BANK	0.01500	6.57
09/05/2026	16,764,404.14	Germany Conventional	EUROCLEAR BANK	0.01500	6.89
10/05/2026	613,229.02	France Conventional	EUROCLEAR BANK	0.01500	0.25
10/05/2026	6,319,695.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.60
10/05/2026	15,986,568.06	SNAT EU	EUROCLEAR BANK	0.01500	6.57
10/05/2026	16,764,404.14	Germany Conventional	EUROCLEAR BANK	0.01500	6.89
11/05/2026	613,206.39	France Conventional	EUROCLEAR BANK	0.01500	0.25
11/05/2026	6,313,338.88	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.59
11/05/2026	15,983,822.32	SNAT EU	EUROCLEAR BANK	0.01500	6.57
11/05/2026	16,747,577.33	Germany Conventional	EUROCLEAR BANK	0.01500	6.88
12/05/2026	609,689.35	France Conventional	EUROCLEAR BANK	0.01500	0.25
12/05/2026	6,281,205.64	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.58
12/05/2026	15,874,323.84	SNAT EU	EUROCLEAR BANK	0.01500	6.52
12/05/2026	16,651,662.83	Germany Conventional	EUROCLEAR BANK	0.01500	6.84
13/05/2026	605,997.54	France Conventional	EUROCLEAR BANK	0.01500	0.25
13/05/2026	6,264,720.43	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57

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Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	15,752,320.88	SNAT EU	EUROCLEAR BANK	0.01500	6.47
13/05/2026	16,601,391.11	Germany Conventional	EUROCLEAR BANK	0.01500	6.82
14/05/2026	545,755.75	France Conventional	EUROCLEAR BANK	0.01500	0.22
14/05/2026	6,252,851.44	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57
14/05/2026	15,730,089.04	SNAT EU	EUROCLEAR BANK	0.01500	6.46
14/05/2026	16,569,714.18	Germany Conventional	EUROCLEAR BANK	0.01500	6.81
15/05/2026	525,094.16	France Conventional	EUROCLEAR BANK	0.01500	0.22
15/05/2026	6,336,312.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.60
15/05/2026	15,984,654.59	SNAT EU	EUROCLEAR BANK	0.01500	6.57
15/05/2026	16,797,728.34	Germany Conventional	EUROCLEAR BANK	0.01500	6.90
16/05/2026	525,094.16	France Conventional	EUROCLEAR BANK	0.01500	0.22
16/05/2026	6,336,312.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.60
16/05/2026	15,984,654.59	SNAT EU	EUROCLEAR BANK	0.01500	6.57
16/05/2026	16,797,728.34	Germany Conventional	EUROCLEAR BANK	0.01500	6.90
17/05/2026	525,094.16	France Conventional	EUROCLEAR BANK	0.01500	0.22
17/05/2026	6,336,312.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.60
17/05/2026	15,984,654.59	SNAT EU	EUROCLEAR BANK	0.01500	6.57

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	16,797,728.34	Germany Conventional	EUROCLEAR BANK	0.01500	6.90
18/05/2026	515,171.47	France Conventional	EUROCLEAR BANK	0.01500	0.21
18/05/2026	6,256,015.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57
18/05/2026	15,721,025.15	SNAT EU	EUROCLEAR BANK	0.01500	6.46
18/05/2026	16,566,468.28	Germany Conventional	EUROCLEAR BANK	0.01500	6.81
19/05/2026	498,969.37	France Conventional	EUROCLEAR BANK	0.01500	0.21
19/05/2026	6,233,257.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.56
19/05/2026	15,478,207.66	SNAT EU	EUROCLEAR BANK	0.01500	6.36
19/05/2026	16,499,004.26	Germany Conventional	EUROCLEAR BANK	0.01500	6.78
20/05/2026	311,337.81	France Conventional	EUROCLEAR BANK	0.01500	0.13
20/05/2026	6,193,314.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.55
20/05/2026	15,949,664.84	SNAT EU	EUROCLEAR BANK	0.01500	6.55
20/05/2026	16,389,352.35	Germany Conventional	EUROCLEAR BANK	0.01500	6.74
21/05/2026	1,239,573.48	France Conventional	EUROCLEAR BANK	0.01500	0.51
21/05/2026	6,254,951.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57
21/05/2026	15,567,573.98	SNAT EU	EUROCLEAR BANK	0.01500	6.40
21/05/2026	16,563,954.80	Germany Conventional	EUROCLEAR BANK	0.01500	6.81

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Member BNP BNP PARIBAS

Account SFA6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
22/05/2026	1,072,681.39	France Conventional	EUROCLEAR BANK	0.01500	0.44
22/05/2026	6,250,852.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57
22/05/2026	14,704,558.63	SNAT EU	EUROCLEAR BANK	0.01500	6.04
22/05/2026	16,569,725.97	Germany Conventional	EUROCLEAR BANK	0.01500	6.81
23/05/2026	1,072,681.39	France Conventional	EUROCLEAR BANK	0.01500	0.44
23/05/2026	6,250,852.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57
23/05/2026	14,704,558.63	SNAT EU	EUROCLEAR BANK	0.01500	6.04
23/05/2026	16,569,725.97	Germany Conventional	EUROCLEAR BANK	0.01500	6.81
24/05/2026	1,072,681.39	France Conventional	EUROCLEAR BANK	0.01500	0.44
24/05/2026	6,250,852.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.57
24/05/2026	14,704,558.63	SNAT EU	EUROCLEAR BANK	0.01500	6.04
24/05/2026	16,569,725.97	Germany Conventional	EUROCLEAR BANK	0.01500	6.81
25/05/2026	68,446.17	France Conventional	EUROCLEAR BANK	0.01500	0.03
25/05/2026	6,288,529.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.58
25/05/2026	15,848,371.09	SNAT EU	EUROCLEAR BANK	0.01500	6.51
25/05/2026	16,676,664.75	Germany Conventional	EUROCLEAR BANK	0.01500	6.85
26/05/2026	69,288.64	France Conventional	EUROCLEAR BANK	0.01500	0.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	6,344,457.01	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.61
26/05/2026	15,985,914.83	SNAT EU	EUROCLEAR BANK	0.01500	6.57
26/05/2026	16,840,781.99	Germany Conventional	EUROCLEAR BANK	0.01500	6.92
27/05/2026	10,899.55	France Conventional	EUROCLEAR BANK	0.01500	0.00
27/05/2026	6,346,584.08	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.61
27/05/2026	16,164,877.72	SNAT EU	EUROCLEAR BANK	0.01500	6.64
27/05/2026	16,818,171.65	Germany Conventional	EUROCLEAR BANK	0.01500	6.91
28/05/2026	10,885.37	France Conventional	EUROCLEAR BANK	0.01500	0.00
28/05/2026	6,341,813.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.61
28/05/2026	16,118,728.82	SNAT EU	EUROCLEAR BANK	0.01500	6.62
28/05/2026	16,794,833.92	Germany Conventional	EUROCLEAR BANK	0.01500	6.90
29/05/2026	10,942.11	France Conventional	EUROCLEAR BANK	0.01500	0.00
29/05/2026	6,364,415.15	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.62
29/05/2026	16,223,606.47	SNAT EU	EUROCLEAR BANK	0.01500	6.67
29/05/2026	16,868,013.79	Germany Conventional	EUROCLEAR BANK	0.01500	6.93
30/05/2026	10,942.11	France Conventional	EUROCLEAR BANK	0.01500	0.00
30/05/2026	6,364,415.15	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.62

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Account SFA6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
30/05/2026	16,223,606.47	SNAT EU	EUROCLEAR BANK	0.01500	6.67
30/05/2026	16,868,013.79	Germany Conventional	EUROCLEAR BANK	0.01500	6.93
31/05/2026	10,942.11	France Conventional	EUROCLEAR BANK	0.01500	0.00
31/05/2026	6,364,415.15	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.62
31/05/2026	16,223,606.47	SNAT EU	EUROCLEAR BANK	0.01500	6.67
31/05/2026	16,868,013.79	Germany Conventional	EUROCLEAR BANK	0.01500	6.93
				Total	501.15

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA6

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	3,160,424.20	0.18000	15.80
15/05/2026	2,991,259.28	0.18000	14.96
16/05/2026	2,991,259.28	0.18000	14.96
17/05/2026	2,991,259.28	0.18000	14.96
18/05/2026	2,991,259.28	0.18000	14.96
		Total	75.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA9

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	138,618.55	0.36000	1.39
02/05/2026	138,618.55	0.36000	1.39
03/05/2026	138,618.55	0.36000	1.39
04/05/2026	64,002.49	0.36000	0.64
18/05/2026	13,185.89	0.36000	0.13
20/05/2026	122,919.40	0.36000	1.23
27/05/2026	42,568.55	0.36000	0.43
		Total	6.59

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	614,329.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
01/05/2026	2,474,775.73	France Conventional	EUROCLEAR BANK	0.01500	1.02
01/05/2026	11,542,931.11	SNAT EU	EUROCLEAR BANK	0.01500	4.74
02/05/2026	614,329.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
02/05/2026	2,474,775.73	France Conventional	EUROCLEAR BANK	0.01500	1.02
02/05/2026	11,542,931.11	SNAT EU	EUROCLEAR BANK	0.01500	4.74
03/05/2026	614,329.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
03/05/2026	2,474,775.73	France Conventional	EUROCLEAR BANK	0.01500	1.02
03/05/2026	11,542,931.11	SNAT EU	EUROCLEAR BANK	0.01500	4.74
04/05/2026	614,614.43	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
04/05/2026	2,475,923.05	France Conventional	EUROCLEAR BANK	0.01500	1.02
04/05/2026	11,615,916.48	SNAT EU	EUROCLEAR BANK	0.01500	4.77
05/05/2026	611,005.87	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
05/05/2026	2,456,548.81	France Conventional	EUROCLEAR BANK	0.01500	1.01
05/05/2026	11,568,947.10	SNAT EU	EUROCLEAR BANK	0.01500	4.75

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	610,830.71	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
06/05/2026	2,465,847.89	France Conventional	EUROCLEAR BANK	0.01500	1.01
06/05/2026	11,522,768.12	SNAT EU	EUROCLEAR BANK	0.01500	4.74
07/05/2026	616,348.25	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
07/05/2026	2,382,571.21	France Conventional	EUROCLEAR BANK	0.01500	0.98
07/05/2026	11,727,051.04	SNAT EU	EUROCLEAR BANK	0.01500	4.82
08/05/2026	617,537.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
08/05/2026	2,383,946.50	France Conventional	EUROCLEAR BANK	0.01500	0.98
08/05/2026	11,714,898.09	SNAT EU	EUROCLEAR BANK	0.01500	4.81
09/05/2026	617,537.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
09/05/2026	2,383,946.50	France Conventional	EUROCLEAR BANK	0.01500	0.98
09/05/2026	11,714,898.09	SNAT EU	EUROCLEAR BANK	0.01500	4.81
10/05/2026	617,537.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
10/05/2026	2,383,946.50	France Conventional	EUROCLEAR BANK	0.01500	0.98
10/05/2026	11,714,898.09	SNAT EU	EUROCLEAR BANK	0.01500	4.81
11/05/2026	616,641.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
11/05/2026	2,359,400.13	France Conventional	EUROCLEAR BANK	0.01500	0.97

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	11,734,902.87	SNAT EU	EUROCLEAR BANK	0.01500	4.82
12/05/2026	612,391.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
12/05/2026	2,345,368.36	France Conventional	EUROCLEAR BANK	0.01500	0.96
12/05/2026	11,648,147.64	SNAT EU	EUROCLEAR BANK	0.01500	4.79
13/05/2026	609,263.58	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
13/05/2026	2,330,028.90	France Conventional	EUROCLEAR BANK	0.01500	0.96
13/05/2026	11,592,577.63	SNAT EU	EUROCLEAR BANK	0.01500	4.76
14/05/2026	607,855.71	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
14/05/2026	2,328,728.23	France Conventional	EUROCLEAR BANK	0.01500	0.96
14/05/2026	11,539,170.69	SNAT EU	EUROCLEAR BANK	0.01500	4.74
15/05/2026	617,634.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
15/05/2026	2,365,830.66	France Conventional	EUROCLEAR BANK	0.01500	0.97
15/05/2026	11,699,560.18	SNAT EU	EUROCLEAR BANK	0.01500	4.81
16/05/2026	617,634.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
16/05/2026	2,365,830.66	France Conventional	EUROCLEAR BANK	0.01500	0.97
16/05/2026	11,699,560.18	SNAT EU	EUROCLEAR BANK	0.01500	4.81
17/05/2026	617,634.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	2,365,830.66	France Conventional	EUROCLEAR BANK	0.01500	0.97
17/05/2026	11,699,560.18	SNAT EU	EUROCLEAR BANK	0.01500	4.81
18/05/2026	606,597.98	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
18/05/2026	2,319,478.36	France Conventional	EUROCLEAR BANK	0.01500	0.95
18/05/2026	11,516,292.20	SNAT EU	EUROCLEAR BANK	0.01500	4.73
19/05/2026	604,034.78	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
19/05/2026	2,340,020.92	France Conventional	EUROCLEAR BANK	0.01500	0.96
19/05/2026	11,358,204.69	SNAT EU	EUROCLEAR BANK	0.01500	4.67
20/05/2026	599,613.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
20/05/2026	2,214,123.02	France Conventional	EUROCLEAR BANK	0.01500	0.91
20/05/2026	11,314,971.12	SNAT EU	EUROCLEAR BANK	0.01500	4.65
21/05/2026	607,875.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
21/05/2026	2,458,108.45	France Conventional	EUROCLEAR BANK	0.01500	1.01
21/05/2026	11,355,006.58	SNAT EU	EUROCLEAR BANK	0.01500	4.67
22/05/2026	608,498.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
22/05/2026	2,455,548.75	France Conventional	EUROCLEAR BANK	0.01500	1.01
22/05/2026	11,354,277.37	SNAT EU	EUROCLEAR BANK	0.01500	4.67

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	608,498.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
23/05/2026	2,455,548.75	France Conventional	EUROCLEAR BANK	0.01500	1.01
23/05/2026	11,354,277.37	SNAT EU	EUROCLEAR BANK	0.01500	4.67
24/05/2026	608,498.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
24/05/2026	2,455,548.75	France Conventional	EUROCLEAR BANK	0.01500	1.01
24/05/2026	11,354,277.37	SNAT EU	EUROCLEAR BANK	0.01500	4.67
25/05/2026	613,761.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
25/05/2026	2,475,643.64	France Conventional	EUROCLEAR BANK	0.01500	1.02
25/05/2026	11,447,333.67	SNAT EU	EUROCLEAR BANK	0.01500	4.70
26/05/2026	621,466.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
26/05/2026	2,507,938.89	France Conventional	EUROCLEAR BANK	0.01500	1.03
26/05/2026	11,531,694.78	SNAT EU	EUROCLEAR BANK	0.01500	4.74
27/05/2026	621,652.42	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
27/05/2026	2,382,916.74	France Conventional	EUROCLEAR BANK	0.01500	0.98
27/05/2026	11,675,524.76	SNAT EU	EUROCLEAR BANK	0.01500	4.80
28/05/2026	620,086.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
28/05/2026	2,475,136.09	France Conventional	EUROCLEAR BANK	0.01500	1.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFA9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	11,589,687.06	SNAT EU	EUROCLEAR BANK	0.01500	4.76
29/05/2026	623,084.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
29/05/2026	2,487,921.65	France Conventional	EUROCLEAR BANK	0.01500	1.02
29/05/2026	11,654,309.75	SNAT EU	EUROCLEAR BANK	0.01500	4.79
30/05/2026	623,084.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
30/05/2026	2,487,921.65	France Conventional	EUROCLEAR BANK	0.01500	1.02
30/05/2026	11,654,309.75	SNAT EU	EUROCLEAR BANK	0.01500	4.79
31/05/2026	623,084.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
31/05/2026	2,487,921.65	France Conventional	EUROCLEAR BANK	0.01500	1.02
31/05/2026	11,654,309.75	SNAT EU	EUROCLEAR BANK	0.01500	4.79
				Total	185.96

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD3

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	200,274.11	0.36000	2.00
02/05/2026	200,274.11	0.36000	2.00
03/05/2026	200,274.11	0.36000	2.00
04/05/2026	200,274.11	0.36000	2.00
05/05/2026	200,274.11	0.36000	2.00
06/05/2026	200,274.11	0.36000	2.00
07/05/2026	200,274.11	0.36000	2.00
08/05/2026	200,274.11	0.36000	2.00
09/05/2026	200,274.11	0.36000	2.00
10/05/2026	200,274.11	0.36000	2.00
11/05/2026	200,274.11	0.36000	2.00
12/05/2026	200,274.11	0.36000	2.00
13/05/2026	200,274.11	0.36000	2.00
14/05/2026	200,274.11	0.36000	2.00
15/05/2026	200,274.11	0.36000	2.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD3

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	200,274.11	0.36000	2.00
17/05/2026	200,274.11	0.36000	2.00
18/05/2026	200,274.11	0.36000	2.00
19/05/2026	200,274.11	0.36000	2.00
20/05/2026	200,274.11	0.36000	2.00
21/05/2026	200,274.11	0.36000	2.00
22/05/2026	200,274.11	0.36000	2.00
23/05/2026	200,274.11	0.36000	2.00
24/05/2026	200,274.11	0.36000	2.00
25/05/2026	200,274.11	0.36000	2.00
26/05/2026	200,274.11	0.36000	2.00
27/05/2026	200,274.11	0.36000	2.00
28/05/2026	200,274.11	0.36000	2.00
29/05/2026	200,274.11	0.36000	2.00
30/05/2026	200,274.11	0.36000	2.00
31/05/2026	200,274.11	0.36000	2.00
		Total	62.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD3

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
05/05/2026	137,178.80	0.18000	0.68
11/05/2026	128,241.19	0.18000	0.63
		Total	1.31

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD3

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	22,380.64	France Inflation Linked	EUROCLEAR BANK	0.01500	0.01
01/05/2026	771,472.25	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
02/05/2026	22,380.64	France Inflation Linked	EUROCLEAR BANK	0.01500	0.01
02/05/2026	771,472.25	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
03/05/2026	22,380.64	France Inflation Linked	EUROCLEAR BANK	0.01500	0.01
03/05/2026	771,472.25	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
04/05/2026	46,313.09	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
04/05/2026	771,829.91	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
05/05/2026	46,212.46	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
05/05/2026	771,002.39	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
06/05/2026	46,380.34	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
06/05/2026	773,120.44	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
07/05/2026	46,394.86	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
07/05/2026	772,798.47	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
08/05/2026	46,291.50	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
08/05/2026	771,445.50	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD3

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	46,291.50	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
09/05/2026	771,445.50	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
10/05/2026	46,291.50	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
10/05/2026	771,445.50	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
11/05/2026	46,347.18	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
11/05/2026	771,988.07	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
12/05/2026	46,376.61	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
12/05/2026	772,565.78	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
13/05/2026	46,479.15	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
13/05/2026	775,085.19	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
14/05/2026	46,456.10	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
14/05/2026	774,643.75	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
15/05/2026	46,832.23	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
15/05/2026	779,969.03	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
16/05/2026	46,832.23	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
16/05/2026	779,969.03	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
17/05/2026	46,832.23	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD3

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	779,969.03	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
18/05/2026	46,702.81	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
18/05/2026	779,635.27	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
19/05/2026	46,607.05	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
19/05/2026	776,953.29	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
20/05/2026	46,344.74	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
20/05/2026	774,094.90	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
21/05/2026	46,446.94	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
21/05/2026	773,927.04	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
22/05/2026	46,387.10	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
22/05/2026	773,184.18	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
23/05/2026	46,387.10	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
23/05/2026	773,184.18	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
24/05/2026	46,387.10	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
24/05/2026	773,184.18	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
25/05/2026	46,360.39	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
25/05/2026	772,371.14	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD3

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	46,329.25	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
26/05/2026	771,548.72	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
27/05/2026	46,468.45	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
27/05/2026	773,656.60	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
28/05/2026	46,488.69	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
28/05/2026	773,839.33	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
29/05/2026	46,592.92	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
29/05/2026	775,206.94	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
30/05/2026	46,592.92	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
30/05/2026	775,206.94	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
31/05/2026	46,592.92	France Inflation Linked	EUROCLEAR BANK	0.01500	0.02
31/05/2026	775,206.94	Germany Inflation Linked	EUROCLEAR BANK	0.01500	0.32
				Total	10.42

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,002,634.33	0.36000	10.03
02/05/2026	1,002,634.33	0.36000	10.03
03/05/2026	1,002,634.33	0.36000	10.03
04/05/2026	1,002,634.33	0.36000	10.03
05/05/2026	1,002,634.33	0.36000	10.03
06/05/2026	1,002,634.33	0.36000	10.03
07/05/2026	1,002,634.33	0.36000	10.03
08/05/2026	1,002,634.33	0.36000	10.03
09/05/2026	1,002,634.33	0.36000	10.03
10/05/2026	1,002,634.33	0.36000	10.03
11/05/2026	1,002,634.33	0.36000	10.03
12/05/2026	1,002,634.33	0.36000	10.03
13/05/2026	1,002,634.33	0.36000	10.03
14/05/2026	1,002,634.33	0.36000	10.03
15/05/2026	1,002,634.33	0.36000	10.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD4

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,002,634.33	0.36000	10.03
17/05/2026	1,002,634.33	0.36000	10.03
18/05/2026	1,002,634.33	0.36000	10.03
19/05/2026	1,002,634.33	0.36000	10.03
20/05/2026	1,002,634.33	0.36000	10.03
21/05/2026	1,002,634.33	0.36000	10.03
22/05/2026	1,002,634.33	0.36000	10.03
23/05/2026	1,002,634.33	0.36000	10.03
24/05/2026	1,002,634.33	0.36000	10.03
25/05/2026	1,002,634.33	0.36000	10.03
26/05/2026	1,002,634.33	0.36000	10.03
27/05/2026	1,002,634.33	0.36000	10.03
28/05/2026	1,002,634.33	0.36000	10.03
29/05/2026	1,002,634.33	0.36000	10.03
30/05/2026	1,002,634.33	0.36000	10.03
31/05/2026	1,002,634.33	0.36000	10.03
		Total	310.82

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD5

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,504,120.46	0.36000	15.04
02/05/2026	1,504,120.46	0.36000	15.04
03/05/2026	1,504,120.46	0.36000	15.04
04/05/2026	1,504,120.46	0.36000	15.04
05/05/2026	1,504,120.46	0.36000	15.04
06/05/2026	1,504,120.46	0.36000	15.04
07/05/2026	1,504,120.46	0.36000	15.04
08/05/2026	1,504,120.46	0.36000	15.04
09/05/2026	1,504,120.46	0.36000	15.04
10/05/2026	1,504,120.46	0.36000	15.04
11/05/2026	1,504,120.46	0.36000	15.04
12/05/2026	1,504,120.46	0.36000	15.04
13/05/2026	1,504,120.46	0.36000	15.04
14/05/2026	1,504,120.46	0.36000	15.04
15/05/2026	1,504,120.46	0.36000	15.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFD5

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,504,120.46	0.36000	15.04
17/05/2026	1,504,120.46	0.36000	15.04
18/05/2026	1,504,120.46	0.36000	15.04
19/05/2026	1,504,120.46	0.36000	15.04
20/05/2026	1,504,120.46	0.36000	15.04
21/05/2026	1,504,120.46	0.36000	15.04
22/05/2026	1,504,120.46	0.36000	15.04
23/05/2026	1,504,120.46	0.36000	15.04
24/05/2026	1,504,120.46	0.36000	15.04
25/05/2026	1,504,120.46	0.36000	15.04
26/05/2026	1,504,120.46	0.36000	15.04
27/05/2026	1,504,120.46	0.36000	15.04
28/05/2026	1,504,120.46	0.36000	15.04
29/05/2026	1,504,120.46	0.36000	15.04
30/05/2026	1,504,120.46	0.36000	15.04
31/05/2026	1,504,120.46	0.36000	15.04
		Total	466.28

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFE9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	39,158,874.72	Germany Conventional	EUROCLEAR BANK	0.01500	16.09
02/05/2026	39,158,874.72	Germany Conventional	EUROCLEAR BANK	0.01500	16.09
03/05/2026	39,158,874.72	Germany Conventional	EUROCLEAR BANK	0.01500	16.09
04/05/2026	35,112,667.62	Germany Conventional	EUROCLEAR BANK	0.01500	14.43
05/05/2026	34,381,174.62	Germany Conventional	EUROCLEAR BANK	0.01500	14.13
06/05/2026	34,078,411.99	Germany Conventional	EUROCLEAR BANK	0.01500	14.00
07/05/2026	34,351,844.06	Germany Conventional	EUROCLEAR BANK	0.01500	14.12
08/05/2026	33,978,318.65	Germany Conventional	EUROCLEAR BANK	0.01500	13.96
09/05/2026	33,978,318.65	Germany Conventional	EUROCLEAR BANK	0.01500	13.96
10/05/2026	33,978,318.65	Germany Conventional	EUROCLEAR BANK	0.01500	13.96
11/05/2026	34,057,244.26	Germany Conventional	EUROCLEAR BANK	0.01500	14.00
12/05/2026	33,678,909.38	Germany Conventional	EUROCLEAR BANK	0.01500	13.84
13/05/2026	33,279,078.41	Germany Conventional	EUROCLEAR BANK	0.01500	13.68
14/05/2026	33,180,800.73	Germany Conventional	EUROCLEAR BANK	0.01500	13.64
15/05/2026	33,928,905.27	Germany Conventional	EUROCLEAR BANK	0.01500	13.94

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFE9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	33,928,905.27	Germany Conventional	EUROCLEAR BANK	0.01500	13.94
17/05/2026	33,928,905.27	Germany Conventional	EUROCLEAR BANK	0.01500	13.94
18/05/2026	32,949,453.71	Germany Conventional	EUROCLEAR BANK	0.01500	13.54
19/05/2026	32,595,544.28	Germany Conventional	EUROCLEAR BANK	0.01500	13.40
20/05/2026	32,469,041.31	Germany Conventional	EUROCLEAR BANK	0.01500	13.34
21/05/2026	33,128,678.93	Germany Conventional	EUROCLEAR BANK	0.01500	13.61
22/05/2026	33,133,812.63	Germany Conventional	EUROCLEAR BANK	0.01500	13.62
23/05/2026	33,133,812.63	Germany Conventional	EUROCLEAR BANK	0.01500	13.62
24/05/2026	33,133,812.63	Germany Conventional	EUROCLEAR BANK	0.01500	13.62
25/05/2026	33,681,466.16	Germany Conventional	EUROCLEAR BANK	0.01500	13.84
26/05/2026	34,204,815.66	Germany Conventional	EUROCLEAR BANK	0.01500	14.06
27/05/2026	34,572,367.31	Germany Conventional	EUROCLEAR BANK	0.01500	14.21
28/05/2026	34,304,764.18	Germany Conventional	EUROCLEAR BANK	0.01500	14.10
29/05/2026	34,683,436.54	Germany Conventional	EUROCLEAR BANK	0.01500	14.25
30/05/2026	34,683,436.54	Germany Conventional	EUROCLEAR BANK	0.01500	14.25
31/05/2026	34,683,436.54	Germany Conventional	EUROCLEAR BANK	0.01500	14.25
				Total	437.54

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFG1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	217,993.05	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
02/05/2026	217,993.05	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
03/05/2026	217,993.05	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
04/05/2026	218,185.36	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
05/05/2026	217,778.10	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
06/05/2026	217,771.75	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
07/05/2026	217,656.08	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
08/05/2026	217,401.59	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
09/05/2026	217,401.59	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
10/05/2026	217,401.59	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
11/05/2026	216,992.88	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
12/05/2026	216,213.34	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
13/05/2026	217,116.98	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
14/05/2026	217,163.61	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
15/05/2026	218,985.37	Germany Conventional	EUROCLEAR BANK	0.01500	0.09

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFG1

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	218,985.37	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
17/05/2026	218,985.37	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
18/05/2026	218,550.08	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
19/05/2026	216,611.03	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
20/05/2026	215,987.69	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
21/05/2026	216,332.88	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
22/05/2026	216,203.22	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
23/05/2026	216,203.22	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
24/05/2026	216,203.22	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
25/05/2026	218,978.01	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
26/05/2026	214,740.78	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
27/05/2026	216,524.04	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
28/05/2026	216,882.64	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
29/05/2026	216,852.66	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
30/05/2026	216,852.66	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
31/05/2026	216,852.66	Germany Conventional	EUROCLEAR BANK	0.01500	0.09
				Total	2.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFI8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,341,653.32	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
01/05/2026	4,187,279.50	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
01/05/2026	6,623,717.80	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
02/05/2026	1,341,653.32	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
02/05/2026	4,187,279.50	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
02/05/2026	6,623,717.80	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
03/05/2026	1,341,653.32	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
03/05/2026	4,187,279.50	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
03/05/2026	6,623,717.80	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
04/05/2026	1,357,681.56	Finland Conventional	EUROCLEAR BANK	0.01500	0.56
04/05/2026	4,189,220.75	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
04/05/2026	6,626,788.60	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
05/05/2026	1,325,550.93	Finland Conventional	EUROCLEAR BANK	0.01500	0.54
05/05/2026	4,174,544.12	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
05/05/2026	6,583,817.34	Belgium Conventional	EUROCLEAR BANK	0.01500	2.71

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFI8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	1,282,050.77	Finland Conventional	EUROCLEAR BANK	0.01500	0.53
06/05/2026	4,182,602.97	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
06/05/2026	6,608,118.14	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
07/05/2026	1,319,057.42	Finland Conventional	EUROCLEAR BANK	0.01500	0.54
07/05/2026	4,211,952.77	Austria Conventional	EUROCLEAR BANK	0.01500	1.73
07/05/2026	6,667,455.58	Belgium Conventional	EUROCLEAR BANK	0.01500	2.74
08/05/2026	1,332,138.94	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
08/05/2026	4,216,275.05	Austria Conventional	EUROCLEAR BANK	0.01500	1.73
08/05/2026	6,672,026.25	Belgium Conventional	EUROCLEAR BANK	0.01500	2.74
09/05/2026	1,332,138.94	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
09/05/2026	4,216,275.05	Austria Conventional	EUROCLEAR BANK	0.01500	1.73
09/05/2026	6,672,026.25	Belgium Conventional	EUROCLEAR BANK	0.01500	2.74
10/05/2026	1,332,138.94	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
10/05/2026	4,216,275.05	Austria Conventional	EUROCLEAR BANK	0.01500	1.73
10/05/2026	6,672,026.25	Belgium Conventional	EUROCLEAR BANK	0.01500	2.74
11/05/2026	1,327,671.16	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
11/05/2026	4,214,448.75	Austria Conventional	EUROCLEAR BANK	0.01500	1.73

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFI8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	6,671,995.38	Belgium Conventional	EUROCLEAR BANK	0.01500	2.74
12/05/2026	1,294,195.76	Finland Conventional	EUROCLEAR BANK	0.01500	0.53
12/05/2026	4,199,062.01	Austria Conventional	EUROCLEAR BANK	0.01500	1.73
12/05/2026	6,641,337.88	Belgium Conventional	EUROCLEAR BANK	0.01500	2.73
13/05/2026	1,266,517.00	Finland Conventional	EUROCLEAR BANK	0.01500	0.52
13/05/2026	4,194,880.88	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
13/05/2026	6,615,267.19	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
14/05/2026	1,231,495.17	Finland Conventional	EUROCLEAR BANK	0.01500	0.51
14/05/2026	4,187,868.32	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
14/05/2026	6,612,208.15	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
15/05/2026	1,271,029.13	Finland Conventional	EUROCLEAR BANK	0.01500	0.52
15/05/2026	4,235,933.30	Austria Conventional	EUROCLEAR BANK	0.01500	1.74
15/05/2026	6,702,595.06	Belgium Conventional	EUROCLEAR BANK	0.01500	2.75
16/05/2026	1,271,029.13	Finland Conventional	EUROCLEAR BANK	0.01500	0.52
16/05/2026	4,235,933.30	Austria Conventional	EUROCLEAR BANK	0.01500	1.74
16/05/2026	6,702,595.06	Belgium Conventional	EUROCLEAR BANK	0.01500	2.75
17/05/2026	1,271,029.13	Finland Conventional	EUROCLEAR BANK	0.01500	0.52

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFI8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	4,235,933.30	Austria Conventional	EUROCLEAR BANK	0.01500	1.74
17/05/2026	6,702,595.06	Belgium Conventional	EUROCLEAR BANK	0.01500	2.75
18/05/2026	1,224,081.63	Finland Conventional	EUROCLEAR BANK	0.01500	0.50
18/05/2026	4,200,319.54	Austria Conventional	EUROCLEAR BANK	0.01500	1.73
18/05/2026	6,602,444.47	Belgium Conventional	EUROCLEAR BANK	0.01500	2.71
19/05/2026	1,138,636.30	Finland Conventional	EUROCLEAR BANK	0.01500	0.47
19/05/2026	4,184,289.20	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
19/05/2026	6,590,021.86	Belgium Conventional	EUROCLEAR BANK	0.01500	2.71
20/05/2026	1,137,519.96	Finland Conventional	EUROCLEAR BANK	0.01500	0.47
20/05/2026	4,162,760.43	Austria Conventional	EUROCLEAR BANK	0.01500	1.71
20/05/2026	6,543,749.94	Belgium Conventional	EUROCLEAR BANK	0.01500	2.69
21/05/2026	1,187,234.88	Finland Conventional	EUROCLEAR BANK	0.01500	0.49
21/05/2026	4,193,359.13	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
21/05/2026	6,613,711.94	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
22/05/2026	1,195,899.94	Finland Conventional	EUROCLEAR BANK	0.01500	0.49
22/05/2026	4,193,200.26	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
22/05/2026	6,607,579.55	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFI8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	1,195,899.94	Finland Conventional	EUROCLEAR BANK	0.01500	0.49
23/05/2026	4,193,200.26	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
23/05/2026	6,607,579.55	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
24/05/2026	1,195,899.94	Finland Conventional	EUROCLEAR BANK	0.01500	0.49
24/05/2026	4,193,200.26	Austria Conventional	EUROCLEAR BANK	0.01500	1.72
24/05/2026	6,607,579.55	Belgium Conventional	EUROCLEAR BANK	0.01500	2.72
25/05/2026	1,260,942.14	Finland Conventional	EUROCLEAR BANK	0.01500	0.52
25/05/2026	4,209,888.69	Austria Conventional	EUROCLEAR BANK	0.01500	1.73
25/05/2026	6,644,259.96	Belgium Conventional	EUROCLEAR BANK	0.01500	2.73
26/05/2026	1,328,268.62	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
26/05/2026	4,237,433.69	Austria Conventional	EUROCLEAR BANK	0.01500	1.74
26/05/2026	6,707,717.20	Belgium Conventional	EUROCLEAR BANK	0.01500	2.76
27/05/2026	1,348,351.28	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
27/05/2026	4,243,778.17	Austria Conventional	EUROCLEAR BANK	0.01500	1.74
27/05/2026	6,716,693.84	Belgium Conventional	EUROCLEAR BANK	0.01500	2.76
28/05/2026	1,341,886.84	Finland Conventional	EUROCLEAR BANK	0.01500	0.55
28/05/2026	4,238,400.42	Austria Conventional	EUROCLEAR BANK	0.01500	1.74

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFI8

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	6,713,908.03	Belgium Conventional	EUROCLEAR BANK	0.01500	2.76
29/05/2026	1,378,179.33	Finland Conventional	EUROCLEAR BANK	0.01500	0.57
29/05/2026	4,250,490.15	Austria Conventional	EUROCLEAR BANK	0.01500	1.75
29/05/2026	6,741,233.23	Belgium Conventional	EUROCLEAR BANK	0.01500	2.77
30/05/2026	1,378,179.33	Finland Conventional	EUROCLEAR BANK	0.01500	0.57
30/05/2026	4,250,490.15	Austria Conventional	EUROCLEAR BANK	0.01500	1.75
30/05/2026	6,741,233.23	Belgium Conventional	EUROCLEAR BANK	0.01500	2.77
31/05/2026	1,378,179.33	Finland Conventional	EUROCLEAR BANK	0.01500	0.57
31/05/2026	4,250,490.15	Austria Conventional	EUROCLEAR BANK	0.01500	1.75
31/05/2026	6,741,233.23	Belgium Conventional	EUROCLEAR BANK	0.01500	2.77
				Total	154.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFI9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	16,013,190.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.58
02/05/2026	16,013,190.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.58
03/05/2026	16,013,190.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.58
04/05/2026	16,033,087.76	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.59
05/05/2026	15,927,661.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.55
06/05/2026	15,919,865.01	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.54
07/05/2026	16,065,532.00	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.60
08/05/2026	16,086,949.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61
09/05/2026	16,086,949.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61
10/05/2026	16,086,949.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61
11/05/2026	16,072,907.14	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61
12/05/2026	15,977,445.29	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.57
13/05/2026	15,923,878.18	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.54
14/05/2026	15,868,019.10	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.52
15/05/2026	16,073,633.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFI9

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	16,073,633.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61
17/05/2026	16,073,633.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61
18/05/2026	15,871,305.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.52
19/05/2026	15,737,823.86	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.47
20/05/2026	15,659,205.68	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.44
21/05/2026	15,825,568.09	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.50
22/05/2026	15,818,192.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.50
23/05/2026	15,818,192.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.50
24/05/2026	15,818,192.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.50
25/05/2026	15,921,040.12	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.54
26/05/2026	16,048,856.29	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.60
27/05/2026	16,080,545.26	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.61
28/05/2026	16,071,941.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.60
29/05/2026	16,146,598.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.64
30/05/2026	16,146,598.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.64
31/05/2026	16,146,598.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.64
				Total	203.60

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFM6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	44,242,404.59	USA Conventional	BONY MELLON N/YORK	0.01500	18.18
02/05/2026	44,242,404.59	USA Conventional	BONY MELLON N/YORK	0.01500	18.18
03/05/2026	44,242,404.59	USA Conventional	BONY MELLON N/YORK	0.01500	18.18
04/05/2026	44,235,381.65	USA Conventional	BONY MELLON N/YORK	0.01500	18.18
05/05/2026	44,153,533.87	USA Conventional	BONY MELLON N/YORK	0.01500	18.15
06/05/2026	43,985,780.58	USA Conventional	BONY MELLON N/YORK	0.01500	18.08
07/05/2026	44,422,911.84	USA Conventional	BONY MELLON N/YORK	0.01500	18.26
08/05/2026	42,836,540.80	USA Conventional	BONY MELLON N/YORK	0.01500	17.60
09/05/2026	42,836,540.80	USA Conventional	BONY MELLON N/YORK	0.01500	17.60
10/05/2026	42,836,540.80	USA Conventional	BONY MELLON N/YORK	0.01500	17.60
11/05/2026	42,677,619.85	USA Conventional	BONY MELLON N/YORK	0.01500	17.54
12/05/2026	42,468,882.04	USA Conventional	BONY MELLON N/YORK	0.01500	17.45
13/05/2026	42,160,238.20	USA Conventional	BONY MELLON N/YORK	0.01500	17.33
14/05/2026	42,238,413.75	USA Conventional	BONY MELLON N/YORK	0.01500	17.36
15/05/2026	42,794,852.16	USA Conventional	BONY MELLON N/YORK	0.01500	17.59

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SFM6

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	42,794,852.16	USA Conventional	BONY MELLON N/YORK	0.01500	17.59
17/05/2026	42,794,852.16	USA Conventional	BONY MELLON N/YORK	0.01500	17.59
18/05/2026	42,613,200.25	USA Conventional	BONY MELLON N/YORK	0.01500	17.51
19/05/2026	42,062,979.73	USA Conventional	BONY MELLON N/YORK	0.01500	17.29
20/05/2026	41,878,661.45	USA Conventional	BONY MELLON N/YORK	0.01500	17.21
21/05/2026	41,941,175.75	USA Conventional	BONY MELLON N/YORK	0.01500	17.24
22/05/2026	42,180,450.98	USA Conventional	BONY MELLON N/YORK	0.01500	17.33
23/05/2026	42,180,450.98	USA Conventional	BONY MELLON N/YORK	0.01500	17.33
24/05/2026	42,180,450.98	USA Conventional	BONY MELLON N/YORK	0.01500	17.33
25/05/2026	42,313,425.89	USA Conventional	BONY MELLON N/YORK	0.01500	17.39
26/05/2026	42,660,226.23	USA Conventional	BONY MELLON N/YORK	0.01500	17.53
27/05/2026	42,914,897.94	USA Conventional	BONY MELLON N/YORK	0.01500	17.64
28/05/2026	43,030,969.29	USA Conventional	BONY MELLON N/YORK	0.01500	17.68
29/05/2026	43,206,376.76	USA Conventional	BONY MELLON N/YORK	0.01500	17.76
30/05/2026	43,206,376.76	USA Conventional	BONY MELLON N/YORK	0.01500	17.76
31/05/2026	43,206,376.76	USA Conventional	BONY MELLON N/YORK	0.01500	17.76
				Total	547.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SG76

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	5,779,883.57	Belgium Conventional	EUROCLEAR BANK	0.01500	2.38
02/05/2026	5,779,883.57	Belgium Conventional	EUROCLEAR BANK	0.01500	2.38
03/05/2026	5,779,883.57	Belgium Conventional	EUROCLEAR BANK	0.01500	2.38
04/05/2026	4,987,284.17	Belgium Conventional	EUROCLEAR BANK	0.01500	2.05
05/05/2026	4,953,321.40	Belgium Conventional	EUROCLEAR BANK	0.01500	2.04
06/05/2026	4,942,111.59	Belgium Conventional	EUROCLEAR BANK	0.01500	2.03
07/05/2026	4,964,493.12	Belgium Conventional	EUROCLEAR BANK	0.01500	2.04
08/05/2026	4,960,123.22	Belgium Conventional	EUROCLEAR BANK	0.01500	2.04
09/05/2026	4,960,123.22	Belgium Conventional	EUROCLEAR BANK	0.01500	2.04
10/05/2026	4,960,123.22	Belgium Conventional	EUROCLEAR BANK	0.01500	2.04
11/05/2026	4,946,432.29	Belgium Conventional	EUROCLEAR BANK	0.01500	2.03
12/05/2026	4,906,528.83	Belgium Conventional	EUROCLEAR BANK	0.01500	2.02
13/05/2026	4,895,343.47	Belgium Conventional	EUROCLEAR BANK	0.01500	2.01
14/05/2026	4,907,890.86	Belgium Conventional	EUROCLEAR BANK	0.01500	2.02
15/05/2026	4,978,948.39	Belgium Conventional	EUROCLEAR BANK	0.01500	2.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SG76

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	4,978,948.39	Belgium Conventional	EUROCLEAR BANK	0.01500	2.05
17/05/2026	4,978,948.39	Belgium Conventional	EUROCLEAR BANK	0.01500	2.05
18/05/2026	4,943,953.59	Belgium Conventional	EUROCLEAR BANK	0.01500	2.03
19/05/2026	4,897,719.60	Belgium Conventional	EUROCLEAR BANK	0.01500	2.01
20/05/2026	4,868,211.92	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
21/05/2026	4,882,741.77	Belgium Conventional	EUROCLEAR BANK	0.01500	2.01
22/05/2026	4,867,060.72	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
23/05/2026	4,867,060.72	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
24/05/2026	4,867,060.72	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
25/05/2026	4,869,902.67	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
26/05/2026	4,866,539.28	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
27/05/2026	4,867,830.00	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
28/05/2026	4,865,279.67	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
29/05/2026	4,865,363.24	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
30/05/2026	4,865,363.24	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
31/05/2026	4,865,363.24	Belgium Conventional	EUROCLEAR BANK	0.01500	2.00
				Total	63.67

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ14

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	2,621,817.96	0.36000	26.22
		Total	26.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ14

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	20,993,435.52	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.63
01/05/2026	271,183,422.47	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	111.45
02/05/2026	20,993,435.52	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.63
02/05/2026	271,183,422.47	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	111.45
03/05/2026	20,993,435.52	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.63
03/05/2026	271,183,422.47	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	111.45
04/05/2026	260,031,834.26	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	106.86
05/05/2026	258,333,114.05	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	106.16
06/05/2026	258,119,772.09	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	106.08
07/05/2026	260,076,208.36	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	106.88
08/05/2026	260,706,322.54	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.14
09/05/2026	260,706,322.54	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.14
10/05/2026	260,706,322.54	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.14
11/05/2026	260,557,846.62	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.08
12/05/2026	259,967,050.76	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	106.84

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ14

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	258,332,793.19	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	106.16
14/05/2026	257,347,888.02	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	105.76
15/05/2026	260,697,713.78	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.14
16/05/2026	260,697,713.78	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.14
17/05/2026	260,697,713.78	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.14
18/05/2026	254,223,016.63	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	104.48
19/05/2026	252,425,297.36	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	103.74
20/05/2026	10,800,494.53	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	4.44
20/05/2026	241,046,279.99	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	99.06
21/05/2026	15,096,546.01	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	6.20
21/05/2026	240,814,887.45	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	98.97
22/05/2026	19,563,749.00	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.04
22/05/2026	240,921,777.90	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	99.01
23/05/2026	19,563,749.00	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.04
23/05/2026	240,921,777.90	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	99.01
24/05/2026	19,563,749.00	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.04
24/05/2026	240,921,777.90	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	99.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ14

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	23,151,316.27	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	9.51
25/05/2026	241,296,551.68	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	99.16
26/05/2026	21,615,895.05	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.88
26/05/2026	242,148,029.42	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	99.51
27/05/2026	18,726,343.46	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	7.70
27/05/2026	244,434,170.81	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	100.45
28/05/2026	19,345,924.04	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	7.95
28/05/2026	244,732,756.79	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	100.58
29/05/2026	20,967,197.35	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.62
29/05/2026	245,323,174.78	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	100.82
30/05/2026	20,967,197.35	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.62
30/05/2026	245,323,174.78	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	100.82
31/05/2026	20,967,197.35	Triparty Spain Conventional	EUROCLEAR BANK	0.01500	8.62
31/05/2026	245,323,174.78	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	100.82
				Total	3,354.94

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ15

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	5,021,833.99	0.36000	50.22
02/05/2026	5,021,833.99	0.36000	50.22
03/05/2026	5,021,833.99	0.36000	50.22
04/05/2026	4,179,055.65	0.36000	41.79
05/05/2026	5,013,971.80	0.36000	50.14
06/05/2026	5,018,746.63	0.36000	50.19
07/05/2026	5,036,043.40	0.36000	50.36
08/05/2026	5,038,784.42	0.36000	50.39
09/05/2026	5,038,784.42	0.36000	50.39
10/05/2026	5,038,784.42	0.36000	50.39
11/05/2026	5,032,872.81	0.36000	50.33
12/05/2026	5,015,559.99	0.36000	50.16
13/05/2026	5,000,752.40	0.36000	50.01
14/05/2026	4,991,482.48	0.36000	49.91
15/05/2026	5,007,014.33	0.36000	50.07

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ15

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	5,007,014.33	0.36000	50.07
17/05/2026	5,007,014.33	0.36000	50.07
18/05/2026	4,981,435.99	0.36000	49.81
19/05/2026	4,981,594.78	0.36000	49.82
20/05/2026	4,976,858.01	0.36000	49.77
21/05/2026	4,997,203.85	0.36000	49.97
22/05/2026	4,994,618.68	0.36000	49.95
23/05/2026	4,994,618.68	0.36000	49.95
24/05/2026	4,994,618.68	0.36000	49.95
25/05/2026	5,005,730.61	0.36000	50.06
26/05/2026	5,000,911.86	0.36000	50.01
27/05/2026	5,018,792.35	0.36000	50.19
28/05/2026	5,016,348.37	0.36000	50.16
29/05/2026	5,023,624.44	0.36000	50.24
30/05/2026	5,023,624.44	0.36000	50.24
31/05/2026	5,023,624.44	0.36000	50.24
		Total	1,545.25

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ15

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	768,955.51	0.18000	3.79
02/05/2026	768,955.51	0.18000	3.79
03/05/2026	768,955.51	0.18000	3.79
04/05/2026	768,955.51	0.18000	3.79
		Total	15.17

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ16

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,030,050.91	0.36000	20.30
02/05/2026	2,030,050.91	0.36000	20.30
03/05/2026	2,030,050.91	0.36000	20.30
04/05/2026	1,709,749.35	0.36000	17.10
05/05/2026	2,023,362.28	0.36000	20.23
06/05/2026	2,025,992.63	0.36000	20.26
07/05/2026	2,023,517.88	0.36000	20.24
08/05/2026	2,032,315.55	0.36000	20.32
09/05/2026	2,032,315.55	0.36000	20.32
10/05/2026	2,032,315.55	0.36000	20.32
11/05/2026	2,027,268.35	0.36000	20.27
12/05/2026	2,020,604.72	0.36000	20.21
13/05/2026	2,016,727.83	0.36000	20.17
14/05/2026	2,010,985.77	0.36000	20.11
15/05/2026	2,014,005.67	0.36000	20.14

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ16

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,014,005.67	0.36000	20.14
17/05/2026	2,014,005.67	0.36000	20.14
18/05/2026	2,007,181.51	0.36000	20.07
19/05/2026	2,006,254.66	0.36000	20.06
20/05/2026	2,003,504.68	0.36000	20.04
21/05/2026	2,005,252.06	0.36000	20.05
22/05/2026	2,000,550.07	0.36000	20.01
23/05/2026	2,000,550.07	0.36000	20.01
24/05/2026	2,000,550.07	0.36000	20.01
25/05/2026	2,003,519.20	0.36000	20.04
26/05/2026	2,007,749.56	0.36000	20.08
27/05/2026	2,002,308.60	0.36000	20.02
28/05/2026	2,003,062.68	0.36000	20.03
29/05/2026	2,003,742.99	0.36000	20.04
30/05/2026	2,003,742.99	0.36000	20.04
31/05/2026	2,003,742.99	0.36000	20.04
		Total	621.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ16

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	286,418.09	0.18000	1.41
02/05/2026	286,418.09	0.18000	1.41
03/05/2026	286,418.09	0.18000	1.41
04/05/2026	286,418.09	0.18000	1.41
		Total	5.65

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ17

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	83,973.15	0.36000	0.84
02/05/2026	83,973.15	0.36000	0.84
03/05/2026	83,973.15	0.36000	0.84
04/05/2026	69,135.27	0.36000	0.69
05/05/2026	69,135.27	0.36000	0.69
06/05/2026	69,135.27	0.36000	0.69
07/05/2026	69,274.70	0.36000	0.69
08/05/2026	69,278.60	0.36000	0.69
09/05/2026	69,278.60	0.36000	0.69
10/05/2026	69,278.60	0.36000	0.69
11/05/2026	69,278.60	0.36000	0.69
12/05/2026	69,278.60	0.36000	0.69
13/05/2026	69,278.60	0.36000	0.69
14/05/2026	69,278.60	0.36000	0.69
15/05/2026	69,541.86	0.36000	0.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ17

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	69,541.86	0.36000	0.70
17/05/2026	69,541.86	0.36000	0.70
18/05/2026	69,541.86	0.36000	0.70
19/05/2026	69,541.86	0.36000	0.70
20/05/2026	69,541.86	0.36000	0.70
21/05/2026	69,754.30	0.36000	0.70
22/05/2026	69,754.30	0.36000	0.70
23/05/2026	69,754.30	0.36000	0.70
24/05/2026	69,754.30	0.36000	0.70
25/05/2026	69,804.13	0.36000	0.70
26/05/2026	69,900.68	0.36000	0.70
27/05/2026	82,398.22	0.36000	0.82
28/05/2026	82,381.99	0.36000	0.82
29/05/2026	82,763.90	0.36000	0.83
30/05/2026	82,763.90	0.36000	0.83
31/05/2026	82,763.90	0.36000	0.83
		Total	22.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ17

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	13,396.07	0.18000	0.07
02/05/2026	13,396.07	0.18000	0.07
03/05/2026	13,396.07	0.18000	0.07
04/05/2026	13,396.07	0.18000	0.07
05/05/2026	13,045.14	0.18000	0.06
06/05/2026	13,020.87	0.18000	0.06
07/05/2026	13,020.87	0.18000	0.06
08/05/2026	13,020.87	0.18000	0.06
09/05/2026	13,020.87	0.18000	0.06
10/05/2026	13,020.87	0.18000	0.06
11/05/2026	12,836.59	0.18000	0.06
12/05/2026	12,356.46	0.18000	0.06
13/05/2026	12,126.41	0.18000	0.06
14/05/2026	11,844.92	0.18000	0.06
15/05/2026	11,844.92	0.18000	0.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ17

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	11,844.92	0.18000	0.06
17/05/2026	11,844.92	0.18000	0.06
18/05/2026	11,403.11	0.18000	0.06
19/05/2026	11,269.07	0.18000	0.06
20/05/2026	11,033.35	0.18000	0.05
21/05/2026	11,033.35	0.18000	0.05
22/05/2026	10,896.80	0.18000	0.05
23/05/2026	10,896.80	0.18000	0.05
24/05/2026	10,896.80	0.18000	0.05
25/05/2026	10,896.80	0.18000	0.05
26/05/2026	10,896.80	0.18000	0.05
27/05/2026	10,896.80	0.18000	0.05
		Total	1.61

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ19

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	277,108.22	0.36000	2.77
02/05/2026	277,108.22	0.36000	2.77
03/05/2026	277,108.22	0.36000	2.77
04/05/2026	251,514.60	0.36000	2.52
05/05/2026	251,514.60	0.36000	2.52
06/05/2026	251,514.60	0.36000	2.52
07/05/2026	251,514.60	0.36000	2.52
08/05/2026	251,514.60	0.36000	2.52
09/05/2026	251,514.60	0.36000	2.52
10/05/2026	251,514.60	0.36000	2.52
11/05/2026	249,996.73	0.36000	2.50
12/05/2026	240,715.73	0.36000	2.41
13/05/2026	237,539.68	0.36000	2.38
14/05/2026	234,201.67	0.36000	2.34
15/05/2026	230,703.94	0.36000	2.31

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ19

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	230,703.94	0.36000	2.31
17/05/2026	230,703.94	0.36000	2.31
18/05/2026	227,678.39	0.36000	2.28
19/05/2026	218,403.48	0.36000	2.18
20/05/2026	215,294.27	0.36000	2.15
21/05/2026	212,634.47	0.36000	2.13
22/05/2026	209,612.32	0.36000	2.10
23/05/2026	209,612.32	0.36000	2.10
24/05/2026	209,612.32	0.36000	2.10
25/05/2026	206,608.94	0.36000	2.07
26/05/2026	197,877.37	0.36000	1.98
27/05/2026	194,852.10	0.36000	1.95
28/05/2026	191,504.68	0.36000	1.92
29/05/2026	187,967.58	0.36000	1.88
30/05/2026	187,967.58	0.36000	1.88
31/05/2026	187,967.58	0.36000	1.88
		Total	71.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ19

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	26,020.53	0.18000	0.13
02/05/2026	26,020.53	0.18000	0.13
03/05/2026	26,020.53	0.18000	0.13
04/05/2026	26,020.53	0.18000	0.13
05/05/2026	9,770.61	0.18000	0.05
06/05/2026	6,891.41	0.18000	0.03
07/05/2026	4,070.60	0.18000	0.02
08/05/2026	1,424.64	0.18000	0.01
09/05/2026	1,424.64	0.18000	0.01
10/05/2026	1,424.64	0.18000	0.01
		Total	0.64

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ21

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	560,453.76	0.36000	5.60
02/05/2026	560,453.76	0.36000	5.60
03/05/2026	560,453.76	0.36000	5.60
04/05/2026	522,516.22	0.36000	5.23
05/05/2026	522,516.22	0.36000	5.23
06/05/2026	523,165.58	0.36000	5.23
07/05/2026	525,682.42	0.36000	5.26
08/05/2026	525,682.42	0.36000	5.26
09/05/2026	525,682.42	0.36000	5.26
10/05/2026	525,682.42	0.36000	5.26
11/05/2026	525,682.42	0.36000	5.26
12/05/2026	525,682.42	0.36000	5.26
13/05/2026	525,682.42	0.36000	5.26
14/05/2026	525,809.15	0.36000	5.26
15/05/2026	529,719.24	0.36000	5.30

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ21

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	529,719.24	0.36000	5.30
17/05/2026	529,719.24	0.36000	5.30
18/05/2026	467,849.70	0.36000	4.68
19/05/2026	464,023.58	0.36000	4.64
20/05/2026	462,496.24	0.36000	4.62
21/05/2026	468,676.71	0.36000	4.69
22/05/2026	468,931.31	0.36000	4.69
23/05/2026	468,931.31	0.36000	4.69
24/05/2026	468,931.31	0.36000	4.69
25/05/2026	448,223.32	0.36000	4.48
26/05/2026	428,223.12	0.36000	4.28
27/05/2026	431,678.21	0.36000	4.32
28/05/2026	430,270.42	0.36000	4.30
29/05/2026	432,265.68	0.36000	4.32
30/05/2026	432,265.68	0.36000	4.32
31/05/2026	432,265.68	0.36000	4.32
		Total	153.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ21

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	35,811.08	0.18000	0.18
02/05/2026	35,811.08	0.18000	0.18
03/05/2026	35,811.08	0.18000	0.18
04/05/2026	35,811.08	0.18000	0.18
05/05/2026	32,634.11	0.18000	0.16
06/05/2026	32,584.75	0.18000	0.16
07/05/2026	32,584.75	0.18000	0.16
08/05/2026	32,050.27	0.18000	0.16
09/05/2026	32,050.27	0.18000	0.16
10/05/2026	32,050.27	0.18000	0.16
11/05/2026	31,837.80	0.18000	0.16
12/05/2026	29,490.48	0.18000	0.15
13/05/2026	27,449.40	0.18000	0.14
14/05/2026	27,449.40	0.18000	0.14
15/05/2026	27,169.39	0.18000	0.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ21

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	27,169.39	0.18000	0.13
17/05/2026	27,169.39	0.18000	0.13
		Total	2.64

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ99

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	10,950,602.05	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.50
01/05/2026	37,919,885.99	Germany Conventional	EUROCLEAR BANK	0.01500	15.58
02/05/2026	10,950,602.05	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.50
02/05/2026	37,919,885.99	Germany Conventional	EUROCLEAR BANK	0.01500	15.58
03/05/2026	10,950,602.05	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.50
03/05/2026	37,919,885.99	Germany Conventional	EUROCLEAR BANK	0.01500	15.58
04/05/2026	11,037,105.19	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.54
04/05/2026	37,937,465.91	Germany Conventional	EUROCLEAR BANK	0.01500	15.59
05/05/2026	10,690,122.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.39
05/05/2026	37,705,640.78	Germany Conventional	EUROCLEAR BANK	0.01500	15.50
06/05/2026	10,545,969.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33
06/05/2026	37,722,946.08	Germany Conventional	EUROCLEAR BANK	0.01500	15.50
07/05/2026	10,585,434.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.35
07/05/2026	38,067,774.29	Germany Conventional	EUROCLEAR BANK	0.01500	15.64
08/05/2026	10,579,165.11	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.35

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ99

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	38,135,491.28	Germany Conventional	EUROCLEAR BANK	0.01500	15.67
09/05/2026	10,579,165.11	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.35
09/05/2026	38,135,491.28	Germany Conventional	EUROCLEAR BANK	0.01500	15.67
10/05/2026	10,579,165.11	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.35
10/05/2026	38,135,491.28	Germany Conventional	EUROCLEAR BANK	0.01500	15.67
11/05/2026	10,613,258.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.36
11/05/2026	38,103,887.31	Germany Conventional	EUROCLEAR BANK	0.01500	15.66
12/05/2026	10,508,046.71	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
12/05/2026	37,851,104.75	Germany Conventional	EUROCLEAR BANK	0.01500	15.56
13/05/2026	10,382,744.89	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.27
13/05/2026	37,690,510.59	Germany Conventional	EUROCLEAR BANK	0.01500	15.49
14/05/2026	10,041,469.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.13
14/05/2026	37,642,042.91	Germany Conventional	EUROCLEAR BANK	0.01500	15.47
15/05/2026	10,261,766.39	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.22
15/05/2026	38,194,278.78	Germany Conventional	EUROCLEAR BANK	0.01500	15.70
16/05/2026	10,261,766.39	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.22
16/05/2026	38,194,278.78	Germany Conventional	EUROCLEAR BANK	0.01500	15.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ99

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	10,261,766.39	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.22
17/05/2026	38,194,278.78	Germany Conventional	EUROCLEAR BANK	0.01500	15.70
18/05/2026	10,540,045.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.33
18/05/2026	37,553,718.21	Germany Conventional	EUROCLEAR BANK	0.01500	15.43
19/05/2026	10,156,940.89	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.17
19/05/2026	37,401,115.36	Germany Conventional	EUROCLEAR BANK	0.01500	15.37
20/05/2026	10,217,791.68	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.20
20/05/2026	37,125,582.25	Germany Conventional	EUROCLEAR BANK	0.01500	15.26
21/05/2026	10,477,099.42	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.31
21/05/2026	37,611,559.22	Germany Conventional	EUROCLEAR BANK	0.01500	15.46
22/05/2026	10,511,230.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
22/05/2026	37,627,782.51	Germany Conventional	EUROCLEAR BANK	0.01500	15.46
23/05/2026	10,511,230.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
23/05/2026	37,627,782.51	Germany Conventional	EUROCLEAR BANK	0.01500	15.46
24/05/2026	10,511,230.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.32
24/05/2026	37,627,782.51	Germany Conventional	EUROCLEAR BANK	0.01500	15.46
25/05/2026	10,677,878.68	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.39

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SJ99

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	37,939,722.38	Germany Conventional	EUROCLEAR BANK	0.01500	15.59
26/05/2026	10,765,564.39	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.42
26/05/2026	38,396,644.02	Germany Conventional	EUROCLEAR BANK	0.01500	15.78
27/05/2026	11,209,156.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.61
27/05/2026	38,372,996.93	Germany Conventional	EUROCLEAR BANK	0.01500	15.77
28/05/2026	10,738,755.58	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.41
28/05/2026	38,296,774.20	Germany Conventional	EUROCLEAR BANK	0.01500	15.74
29/05/2026	11,188,417.46	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.60
29/05/2026	38,492,372.76	Germany Conventional	EUROCLEAR BANK	0.01500	15.82
30/05/2026	11,188,417.46	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.60
30/05/2026	38,492,372.76	Germany Conventional	EUROCLEAR BANK	0.01500	15.82
31/05/2026	11,188,417.46	Nederlands Conventional	EUROCLEAR BANK	0.01500	4.60
31/05/2026	38,492,372.76	Germany Conventional	EUROCLEAR BANK	0.01500	15.82
				Total	618.98

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK01

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	7,012,001.13	Finland Conventional	EUROCLEAR BANK	0.01500	2.88
01/05/2026	13,182,090.27	Belgium Conventional	EUROCLEAR BANK	0.01500	5.42
01/05/2026	45,654,151.79	Austria Conventional	EUROCLEAR BANK	0.01500	18.76
01/05/2026	46,759,185.72	Germany Conventional	EUROCLEAR BANK	0.01500	19.22
02/05/2026	7,012,001.13	Finland Conventional	EUROCLEAR BANK	0.01500	2.88
02/05/2026	13,182,090.27	Belgium Conventional	EUROCLEAR BANK	0.01500	5.42
02/05/2026	45,654,151.79	Austria Conventional	EUROCLEAR BANK	0.01500	18.76
02/05/2026	46,759,185.72	Germany Conventional	EUROCLEAR BANK	0.01500	19.22
03/05/2026	7,012,001.13	Finland Conventional	EUROCLEAR BANK	0.01500	2.88
03/05/2026	13,182,090.27	Belgium Conventional	EUROCLEAR BANK	0.01500	5.42
03/05/2026	45,654,151.79	Austria Conventional	EUROCLEAR BANK	0.01500	18.76
03/05/2026	46,759,185.72	Germany Conventional	EUROCLEAR BANK	0.01500	19.22
04/05/2026	7,144,910.71	Finland Conventional	EUROCLEAR BANK	0.01500	2.94
04/05/2026	13,188,201.58	Belgium Conventional	EUROCLEAR BANK	0.01500	5.42
04/05/2026	45,675,317.37	Austria Conventional	EUROCLEAR BANK	0.01500	18.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK01

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
04/05/2026	46,780,863.60	Germany Conventional	EUROCLEAR BANK	0.01500	19.23
05/05/2026	6,520,990.88	Finland Conventional	EUROCLEAR BANK	0.01500	2.68
05/05/2026	13,096,353.01	Belgium Conventional	EUROCLEAR BANK	0.01500	5.38
05/05/2026	45,619,875.33	Austria Conventional	EUROCLEAR BANK	0.01500	18.75
05/05/2026	46,569,075.30	Germany Conventional	EUROCLEAR BANK	0.01500	19.14
06/05/2026	3,557,601.12	Finland Conventional	EUROCLEAR BANK	0.01500	1.46
06/05/2026	13,142,526.96	Belgium Conventional	EUROCLEAR BANK	0.01500	5.40
06/05/2026	45,674,022.80	Austria Conventional	EUROCLEAR BANK	0.01500	18.77
06/05/2026	46,614,023.19	Germany Conventional	EUROCLEAR BANK	0.01500	19.16
07/05/2026	3,964,273.96	Finland Conventional	EUROCLEAR BANK	0.01500	1.63
07/05/2026	13,263,165.14	Belgium Conventional	EUROCLEAR BANK	0.01500	5.45
07/05/2026	45,844,530.04	Austria Conventional	EUROCLEAR BANK	0.01500	18.84
07/05/2026	46,958,333.70	Germany Conventional	EUROCLEAR BANK	0.01500	19.30
08/05/2026	3,889,656.20	Finland Conventional	EUROCLEAR BANK	0.01500	1.60
08/05/2026	13,273,177.20	Belgium Conventional	EUROCLEAR BANK	0.01500	5.45
08/05/2026	45,879,513.24	Austria Conventional	EUROCLEAR BANK	0.01500	18.85
08/05/2026	47,027,551.47	Germany Conventional	EUROCLEAR BANK	0.01500	19.33

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK01

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	3,889,656.20	Finland Conventional	EUROCLEAR BANK	0.01500	1.60
09/05/2026	13,273,177.20	Belgium Conventional	EUROCLEAR BANK	0.01500	5.45
09/05/2026	45,879,513.24	Austria Conventional	EUROCLEAR BANK	0.01500	18.85
09/05/2026	47,027,551.47	Germany Conventional	EUROCLEAR BANK	0.01500	19.33
10/05/2026	3,889,656.20	Finland Conventional	EUROCLEAR BANK	0.01500	1.60
10/05/2026	13,273,177.20	Belgium Conventional	EUROCLEAR BANK	0.01500	5.45
10/05/2026	45,879,513.24	Austria Conventional	EUROCLEAR BANK	0.01500	18.85
10/05/2026	47,027,551.47	Germany Conventional	EUROCLEAR BANK	0.01500	19.33
11/05/2026	3,911,194.36	Finland Conventional	EUROCLEAR BANK	0.01500	1.61
11/05/2026	13,271,860.39	Belgium Conventional	EUROCLEAR BANK	0.01500	5.45
11/05/2026	45,848,789.98	Austria Conventional	EUROCLEAR BANK	0.01500	18.84
11/05/2026	46,991,863.33	Germany Conventional	EUROCLEAR BANK	0.01500	19.31
12/05/2026	3,533,657.56	Finland Conventional	EUROCLEAR BANK	0.01500	1.45
12/05/2026	13,208,149.78	Belgium Conventional	EUROCLEAR BANK	0.01500	5.43
12/05/2026	45,757,099.66	Austria Conventional	EUROCLEAR BANK	0.01500	18.80
12/05/2026	46,761,878.66	Germany Conventional	EUROCLEAR BANK	0.01500	19.22
13/05/2026	3,030,677.64	Finland Conventional	EUROCLEAR BANK	0.01500	1.25

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK01

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	13,148,949.69	Belgium Conventional	EUROCLEAR BANK	0.01500	5.40
13/05/2026	45,865,522.54	Austria Conventional	EUROCLEAR BANK	0.01500	18.85
13/05/2026	46,656,011.49	Germany Conventional	EUROCLEAR BANK	0.01500	19.17
14/05/2026	2,770,646.51	Finland Conventional	EUROCLEAR BANK	0.01500	1.14
14/05/2026	13,143,816.87	Belgium Conventional	EUROCLEAR BANK	0.01500	5.40
14/05/2026	45,794,671.38	Austria Conventional	EUROCLEAR BANK	0.01500	18.82
14/05/2026	46,581,763.30	Germany Conventional	EUROCLEAR BANK	0.01500	19.14
15/05/2026	3,178,578.63	Finland Conventional	EUROCLEAR BANK	0.01500	1.31
15/05/2026	13,330,333.54	Belgium Conventional	EUROCLEAR BANK	0.01500	5.48
15/05/2026	46,150,712.71	Austria Conventional	EUROCLEAR BANK	0.01500	18.97
15/05/2026	47,167,105.89	Germany Conventional	EUROCLEAR BANK	0.01500	19.38
16/05/2026	3,178,578.63	Finland Conventional	EUROCLEAR BANK	0.01500	1.31
16/05/2026	13,330,333.54	Belgium Conventional	EUROCLEAR BANK	0.01500	5.48
16/05/2026	46,150,712.71	Austria Conventional	EUROCLEAR BANK	0.01500	18.97
16/05/2026	47,167,105.89	Germany Conventional	EUROCLEAR BANK	0.01500	19.38
17/05/2026	3,178,578.63	Finland Conventional	EUROCLEAR BANK	0.01500	1.31
17/05/2026	13,330,333.54	Belgium Conventional	EUROCLEAR BANK	0.01500	5.48

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK01

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	46,150,712.71	Austria Conventional	EUROCLEAR BANK	0.01500	18.97
17/05/2026	47,167,105.89	Germany Conventional	EUROCLEAR BANK	0.01500	19.38
18/05/2026	2,267,065.04	Finland Conventional	EUROCLEAR BANK	0.01500	0.93
18/05/2026	13,116,895.28	Belgium Conventional	EUROCLEAR BANK	0.01500	5.39
18/05/2026	46,103,562.14	Austria Conventional	EUROCLEAR BANK	0.01500	18.95
18/05/2026	46,602,251.06	Germany Conventional	EUROCLEAR BANK	0.01500	19.15
19/05/2026	1,571,400.33	Finland Conventional	EUROCLEAR BANK	0.01500	0.65
19/05/2026	13,091,628.78	Belgium Conventional	EUROCLEAR BANK	0.01500	5.38
19/05/2026	45,886,199.91	Austria Conventional	EUROCLEAR BANK	0.01500	18.86
19/05/2026	46,423,520.20	Germany Conventional	EUROCLEAR BANK	0.01500	19.08
20/05/2026	1,516,607.13	Finland Conventional	EUROCLEAR BANK	0.01500	0.62
20/05/2026	12,996,594.92	Belgium Conventional	EUROCLEAR BANK	0.01500	5.34
20/05/2026	45,757,239.84	Austria Conventional	EUROCLEAR BANK	0.01500	18.80
20/05/2026	46,136,392.75	Germany Conventional	EUROCLEAR BANK	0.01500	18.96
21/05/2026	7,132,902.93	Belgium Conventional	EUROCLEAR BANK	0.01500	2.93
21/05/2026	8,272,915.84	Finland Conventional	EUROCLEAR BANK	0.01500	3.40
21/05/2026	45,837,129.63	Austria Conventional	EUROCLEAR BANK	0.01500	18.84

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK01

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
21/05/2026	46,569,769.11	Germany Conventional	EUROCLEAR BANK	0.01500	19.14
22/05/2026	7,128,100.96	Belgium Conventional	EUROCLEAR BANK	0.01500	2.93
22/05/2026	8,280,026.73	Finland Conventional	EUROCLEAR BANK	0.01500	3.40
22/05/2026	45,791,887.87	Austria Conventional	EUROCLEAR BANK	0.01500	18.82
22/05/2026	46,567,617.26	Germany Conventional	EUROCLEAR BANK	0.01500	19.14
23/05/2026	7,128,100.96	Belgium Conventional	EUROCLEAR BANK	0.01500	2.93
23/05/2026	8,280,026.73	Finland Conventional	EUROCLEAR BANK	0.01500	3.40
23/05/2026	45,791,887.87	Austria Conventional	EUROCLEAR BANK	0.01500	18.82
23/05/2026	46,567,617.26	Germany Conventional	EUROCLEAR BANK	0.01500	19.14
24/05/2026	7,128,100.96	Belgium Conventional	EUROCLEAR BANK	0.01500	2.93
24/05/2026	8,280,026.73	Finland Conventional	EUROCLEAR BANK	0.01500	3.40
24/05/2026	45,791,887.87	Austria Conventional	EUROCLEAR BANK	0.01500	18.82
24/05/2026	46,567,617.26	Germany Conventional	EUROCLEAR BANK	0.01500	19.14
25/05/2026	7,175,877.65	Belgium Conventional	EUROCLEAR BANK	0.01500	2.95
25/05/2026	8,890,336.19	Finland Conventional	EUROCLEAR BANK	0.01500	3.65
25/05/2026	45,783,415.68	Austria Conventional	EUROCLEAR BANK	0.01500	18.82
25/05/2026	46,826,054.82	Germany Conventional	EUROCLEAR BANK	0.01500	19.24

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK01

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	7,255,327.10	Belgium Conventional	EUROCLEAR BANK	0.01500	2.98
26/05/2026	9,393,341.15	Finland Conventional	EUROCLEAR BANK	0.01500	3.86
26/05/2026	45,842,424.68	Austria Conventional	EUROCLEAR BANK	0.01500	18.84
26/05/2026	47,222,490.59	Germany Conventional	EUROCLEAR BANK	0.01500	19.41
27/05/2026	7,265,299.60	Belgium Conventional	EUROCLEAR BANK	0.01500	2.99
27/05/2026	9,594,711.32	Finland Conventional	EUROCLEAR BANK	0.01500	3.94
27/05/2026	45,941,260.16	Austria Conventional	EUROCLEAR BANK	0.01500	18.88
27/05/2026	47,246,110.56	Germany Conventional	EUROCLEAR BANK	0.01500	19.42
28/05/2026	7,254,837.09	Belgium Conventional	EUROCLEAR BANK	0.01500	2.98
28/05/2026	9,421,830.69	Finland Conventional	EUROCLEAR BANK	0.01500	3.87
28/05/2026	45,966,367.48	Austria Conventional	EUROCLEAR BANK	0.01500	18.89
28/05/2026	47,212,451.98	Germany Conventional	EUROCLEAR BANK	0.01500	19.40
29/05/2026	7,287,452.08	Belgium Conventional	EUROCLEAR BANK	0.01500	2.99
29/05/2026	9,721,556.09	Finland Conventional	EUROCLEAR BANK	0.01500	4.00
29/05/2026	46,056,365.35	Austria Conventional	EUROCLEAR BANK	0.01500	18.93
29/05/2026	47,399,399.47	Germany Conventional	EUROCLEAR BANK	0.01500	19.48
30/05/2026	7,287,452.08	Belgium Conventional	EUROCLEAR BANK	0.01500	2.99

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK01

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
30/05/2026	9,721,556.09	Finland Conventional	EUROCLEAR BANK	0.01500	4.00
30/05/2026	46,056,365.35	Austria Conventional	EUROCLEAR BANK	0.01500	18.93
30/05/2026	47,399,399.47	Germany Conventional	EUROCLEAR BANK	0.01500	19.48
31/05/2026	7,287,452.08	Belgium Conventional	EUROCLEAR BANK	0.01500	2.99
31/05/2026	9,721,556.09	Finland Conventional	EUROCLEAR BANK	0.01500	4.00
31/05/2026	46,056,365.35	Austria Conventional	EUROCLEAR BANK	0.01500	18.93
31/05/2026	47,399,399.47	Germany Conventional	EUROCLEAR BANK	0.01500	19.48
				Total	1,397.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK02

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,346,281.84	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
01/05/2026	80,222,022.92	France Conventional	EUROCLEAR BANK	0.01500	32.97
02/05/2026	1,346,281.84	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
02/05/2026	80,222,022.92	France Conventional	EUROCLEAR BANK	0.01500	32.97
03/05/2026	1,346,281.84	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
03/05/2026	80,222,022.92	France Conventional	EUROCLEAR BANK	0.01500	32.97
04/05/2026	1,346,905.99	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
04/05/2026	80,318,300.93	France Conventional	EUROCLEAR BANK	0.01500	33.01
05/05/2026	1,343,245.86	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
05/05/2026	79,755,131.67	France Conventional	EUROCLEAR BANK	0.01500	32.78
06/05/2026	1,345,531.87	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
06/05/2026	79,709,192.78	France Conventional	EUROCLEAR BANK	0.01500	32.76
07/05/2026	1,353,032.09	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
07/05/2026	80,505,872.84	France Conventional	EUROCLEAR BANK	0.01500	33.08
08/05/2026	1,354,178.91	Germany Conventional	EUROCLEAR BANK	0.01500	0.56

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK02

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	80,649,818.69	France Conventional	EUROCLEAR BANK	0.01500	33.14
09/05/2026	1,354,178.91	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
09/05/2026	80,649,818.69	France Conventional	EUROCLEAR BANK	0.01500	33.14
10/05/2026	1,354,178.91	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
10/05/2026	80,649,818.69	France Conventional	EUROCLEAR BANK	0.01500	33.14
11/05/2026	1,353,087.42	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
11/05/2026	80,588,961.56	France Conventional	EUROCLEAR BANK	0.01500	33.12
12/05/2026	1,348,820.67	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
12/05/2026	80,078,601.42	France Conventional	EUROCLEAR BANK	0.01500	32.91
13/05/2026	1,349,499.47	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
13/05/2026	79,688,101.93	France Conventional	EUROCLEAR BANK	0.01500	32.75
14/05/2026	1,347,176.94	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
14/05/2026	79,531,644.59	France Conventional	EUROCLEAR BANK	0.01500	32.68
15/05/2026	1,360,098.57	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
15/05/2026	80,611,106.05	France Conventional	EUROCLEAR BANK	0.01500	33.13
16/05/2026	1,360,098.57	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
16/05/2026	80,611,106.05	France Conventional	EUROCLEAR BANK	0.01500	33.13

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK02

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	1,360,098.57	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
17/05/2026	80,611,106.05	France Conventional	EUROCLEAR BANK	0.01500	33.13
18/05/2026	1,352,548.17	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
18/05/2026	79,476,813.28	France Conventional	EUROCLEAR BANK	0.01500	32.66
19/05/2026	1,347,239.77	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
19/05/2026	78,776,155.72	France Conventional	EUROCLEAR BANK	0.01500	32.37
20/05/2026	1,340,641.01	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
20/05/2026	78,348,561.22	France Conventional	EUROCLEAR BANK	0.01500	32.20
21/05/2026	1,347,239.38	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
21/05/2026	79,298,170.03	France Conventional	EUROCLEAR BANK	0.01500	32.59
22/05/2026	1,346,232.54	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
22/05/2026	79,264,531.18	France Conventional	EUROCLEAR BANK	0.01500	32.57
23/05/2026	1,346,232.54	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
23/05/2026	79,264,531.18	France Conventional	EUROCLEAR BANK	0.01500	32.57
24/05/2026	1,346,232.54	Germany Conventional	EUROCLEAR BANK	0.01500	0.55
24/05/2026	79,264,531.18	France Conventional	EUROCLEAR BANK	0.01500	32.57
25/05/2026	1,349,118.55	Germany Conventional	EUROCLEAR BANK	0.01500	0.55

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Member BNP BNP PARIBAS

Account SK02

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	79,862,934.95	France Conventional	EUROCLEAR BANK	0.01500	32.82
26/05/2026	1,354,887.95	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
26/05/2026	80,553,062.95	France Conventional	EUROCLEAR BANK	0.01500	33.10
27/05/2026	1,356,939.08	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
27/05/2026	80,710,833.34	France Conventional	EUROCLEAR BANK	0.01500	33.17
28/05/2026	1,358,076.71	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
28/05/2026	80,680,423.25	France Conventional	EUROCLEAR BANK	0.01500	33.16
29/05/2026	1,361,626.79	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
29/05/2026	81,105,072.64	France Conventional	EUROCLEAR BANK	0.01500	33.33
30/05/2026	1,361,626.79	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
30/05/2026	81,105,072.64	France Conventional	EUROCLEAR BANK	0.01500	33.33
31/05/2026	1,361,626.79	Germany Conventional	EUROCLEAR BANK	0.01500	0.56
31/05/2026	81,105,072.64	France Conventional	EUROCLEAR BANK	0.01500	33.33
				Total	1,037.81

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SK04

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,682,433.86	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
01/05/2026	5,324,142.25	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
02/05/2026	1,682,433.86	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
02/05/2026	5,324,142.25	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
03/05/2026	1,682,433.86	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
03/05/2026	5,324,142.25	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
04/05/2026	1,691,235.04	Germany Conventional	EUROCLEAR BANK	0.01500	0.70
04/05/2026	5,326,610.55	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
05/05/2026	1,641,993.06	Germany Conventional	EUROCLEAR BANK	0.01500	0.67
05/05/2026	5,321,747.97	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
06/05/2026	1,627,419.88	Germany Conventional	EUROCLEAR BANK	0.01500	0.67
06/05/2026	5,325,909.88	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
07/05/2026	1,675,269.87	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
07/05/2026	5,343,070.47	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
08/05/2026	1,677,775.14	Germany Conventional	EUROCLEAR BANK	0.01500	0.69

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	5,347,303.17	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
09/05/2026	1,677,775.14	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
09/05/2026	5,347,303.17	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
10/05/2026	1,677,775.14	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
10/05/2026	5,347,303.17	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
11/05/2026	1,677,842.43	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
11/05/2026	5,344,140.09	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
12/05/2026	1,641,975.16	Germany Conventional	EUROCLEAR BANK	0.01500	0.67
12/05/2026	5,335,413.67	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
13/05/2026	1,596,162.52	Germany Conventional	EUROCLEAR BANK	0.01500	0.66
13/05/2026	5,350,409.26	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
14/05/2026	1,579,618.68	Germany Conventional	EUROCLEAR BANK	0.01500	0.65
14/05/2026	5,342,023.79	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
15/05/2026	1,638,184.51	Germany Conventional	EUROCLEAR BANK	0.01500	0.67
15/05/2026	5,380,883.94	Belgium Conventional	EUROCLEAR BANK	0.01500	2.21
16/05/2026	1,638,184.51	Germany Conventional	EUROCLEAR BANK	0.01500	0.67
16/05/2026	5,380,883.94	Belgium Conventional	EUROCLEAR BANK	0.01500	2.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	1,638,184.51	Germany Conventional	EUROCLEAR BANK	0.01500	0.67
17/05/2026	5,380,883.94	Belgium Conventional	EUROCLEAR BANK	0.01500	2.21
18/05/2026	1,537,698.33	Germany Conventional	EUROCLEAR BANK	0.01500	0.63
18/05/2026	5,379,462.79	Belgium Conventional	EUROCLEAR BANK	0.01500	2.21
19/05/2026	1,497,309.06	Germany Conventional	EUROCLEAR BANK	0.01500	0.62
19/05/2026	5,354,640.92	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
20/05/2026	1,477,223.82	Germany Conventional	EUROCLEAR BANK	0.01500	0.61
20/05/2026	5,339,269.34	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
21/05/2026	1,555,541.46	Germany Conventional	EUROCLEAR BANK	0.01500	0.64
21/05/2026	5,345,322.10	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
22/05/2026	1,557,222.88	Germany Conventional	EUROCLEAR BANK	0.01500	0.64
22/05/2026	5,341,006.12	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
23/05/2026	1,557,222.88	Germany Conventional	EUROCLEAR BANK	0.01500	0.64
23/05/2026	5,341,006.12	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
24/05/2026	1,557,222.88	Germany Conventional	EUROCLEAR BANK	0.01500	0.64
24/05/2026	5,341,006.12	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
25/05/2026	1,615,560.71	Germany Conventional	EUROCLEAR BANK	0.01500	0.66

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	5,337,298.28	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
26/05/2026	1,674,183.07	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
26/05/2026	5,340,351.41	Belgium Conventional	EUROCLEAR BANK	0.01500	2.19
27/05/2026	1,680,745.58	Germany Conventional	EUROCLEAR BANK	0.01500	0.69
27/05/2026	5,354,067.50	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
28/05/2026	1,663,755.59	Germany Conventional	EUROCLEAR BANK	0.01500	0.68
28/05/2026	5,360,561.07	Belgium Conventional	EUROCLEAR BANK	0.01500	2.20
29/05/2026	1,692,108.59	Germany Conventional	EUROCLEAR BANK	0.01500	0.70
29/05/2026	5,368,908.13	Belgium Conventional	EUROCLEAR BANK	0.01500	2.21
30/05/2026	1,692,108.59	Germany Conventional	EUROCLEAR BANK	0.01500	0.70
30/05/2026	5,368,908.13	Belgium Conventional	EUROCLEAR BANK	0.01500	2.21
31/05/2026	1,692,108.59	Germany Conventional	EUROCLEAR BANK	0.01500	0.70
31/05/2026	5,368,908.13	Belgium Conventional	EUROCLEAR BANK	0.01500	2.21
				Total	88.92

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,767,535.33	Belgium Conventional	EUROCLEAR BANK	0.01500	1.14
01/05/2026	10,124,772.33	Austria Conventional	EUROCLEAR BANK	0.01500	4.16
02/05/2026	2,767,535.33	Belgium Conventional	EUROCLEAR BANK	0.01500	1.14
02/05/2026	10,124,772.33	Austria Conventional	EUROCLEAR BANK	0.01500	4.16
03/05/2026	2,767,535.33	Belgium Conventional	EUROCLEAR BANK	0.01500	1.14
03/05/2026	10,124,772.33	Austria Conventional	EUROCLEAR BANK	0.01500	4.16
04/05/2026	2,789,357.83	Belgium Conventional	EUROCLEAR BANK	0.01500	1.15
04/05/2026	10,129,466.24	Austria Conventional	EUROCLEAR BANK	0.01500	4.16
05/05/2026	2,683,176.60	Belgium Conventional	EUROCLEAR BANK	0.01500	1.10
05/05/2026	10,098,141.43	Austria Conventional	EUROCLEAR BANK	0.01500	4.15
06/05/2026	2,612,250.84	Belgium Conventional	EUROCLEAR BANK	0.01500	1.07
06/05/2026	10,121,072.88	Austria Conventional	EUROCLEAR BANK	0.01500	4.16
07/05/2026	2,654,101.52	Belgium Conventional	EUROCLEAR BANK	0.01500	1.09
07/05/2026	10,193,025.11	Austria Conventional	EUROCLEAR BANK	0.01500	4.19
08/05/2026	2,638,733.96	Belgium Conventional	EUROCLEAR BANK	0.01500	1.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	10,199,331.26	Austria Conventional	EUROCLEAR BANK	0.01500	4.19
09/05/2026	2,638,733.96	Belgium Conventional	EUROCLEAR BANK	0.01500	1.08
09/05/2026	10,199,331.26	Austria Conventional	EUROCLEAR BANK	0.01500	4.19
10/05/2026	2,638,733.96	Belgium Conventional	EUROCLEAR BANK	0.01500	1.08
10/05/2026	10,199,331.26	Austria Conventional	EUROCLEAR BANK	0.01500	4.19
11/05/2026	2,641,618.94	Belgium Conventional	EUROCLEAR BANK	0.01500	1.09
11/05/2026	10,193,973.81	Austria Conventional	EUROCLEAR BANK	0.01500	4.19
12/05/2026	2,576,630.88	Belgium Conventional	EUROCLEAR BANK	0.01500	1.06
12/05/2026	10,158,225.34	Austria Conventional	EUROCLEAR BANK	0.01500	4.17
13/05/2026	2,507,405.30	Belgium Conventional	EUROCLEAR BANK	0.01500	1.03
13/05/2026	10,150,569.74	Austria Conventional	EUROCLEAR BANK	0.01500	4.17
14/05/2026	2,469,167.02	Belgium Conventional	EUROCLEAR BANK	0.01500	1.01
14/05/2026	10,137,818.47	Austria Conventional	EUROCLEAR BANK	0.01500	4.17
15/05/2026	2,552,260.62	Belgium Conventional	EUROCLEAR BANK	0.01500	1.05
15/05/2026	10,249,117.10	Austria Conventional	EUROCLEAR BANK	0.01500	4.21
16/05/2026	2,552,260.62	Belgium Conventional	EUROCLEAR BANK	0.01500	1.05
16/05/2026	10,249,117.10	Austria Conventional	EUROCLEAR BANK	0.01500	4.21

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	2,552,260.62	Belgium Conventional	EUROCLEAR BANK	0.01500	1.05
17/05/2026	10,249,117.10	Austria Conventional	EUROCLEAR BANK	0.01500	4.21
18/05/2026	2,406,288.22	Belgium Conventional	EUROCLEAR BANK	0.01500	0.99
18/05/2026	10,162,245.75	Austria Conventional	EUROCLEAR BANK	0.01500	4.18
19/05/2026	2,280,908.29	Belgium Conventional	EUROCLEAR BANK	0.01500	0.94
19/05/2026	10,134,766.66	Austria Conventional	EUROCLEAR BANK	0.01500	4.16
20/05/2026	2,271,509.11	Belgium Conventional	EUROCLEAR BANK	0.01500	0.93
20/05/2026	10,081,131.36	Austria Conventional	EUROCLEAR BANK	0.01500	4.14
21/05/2026	2,387,825.31	Belgium Conventional	EUROCLEAR BANK	0.01500	0.98
21/05/2026	10,146,922.90	Austria Conventional	EUROCLEAR BANK	0.01500	4.17
22/05/2026	2,390,382.96	Belgium Conventional	EUROCLEAR BANK	0.01500	0.98
22/05/2026	10,143,149.68	Austria Conventional	EUROCLEAR BANK	0.01500	4.17
23/05/2026	2,390,382.96	Belgium Conventional	EUROCLEAR BANK	0.01500	0.98
23/05/2026	10,143,149.68	Austria Conventional	EUROCLEAR BANK	0.01500	4.17
24/05/2026	2,390,382.96	Belgium Conventional	EUROCLEAR BANK	0.01500	0.98
24/05/2026	10,143,149.68	Austria Conventional	EUROCLEAR BANK	0.01500	4.17
25/05/2026	2,478,049.96	Belgium Conventional	EUROCLEAR BANK	0.01500	1.02

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	10,178,551.19	Austria Conventional	EUROCLEAR BANK	0.01500	4.18
26/05/2026	2,593,044.57	Belgium Conventional	EUROCLEAR BANK	0.01500	1.07
26/05/2026	10,238,234.12	Austria Conventional	EUROCLEAR BANK	0.01500	4.21
27/05/2026	2,614,207.45	Belgium Conventional	EUROCLEAR BANK	0.01500	1.07
27/05/2026	10,251,214.86	Austria Conventional	EUROCLEAR BANK	0.01500	4.21
28/05/2026	2,584,999.03	Belgium Conventional	EUROCLEAR BANK	0.01500	1.06
28/05/2026	10,237,919.48	Austria Conventional	EUROCLEAR BANK	0.01500	4.21
29/05/2026	2,632,828.48	Belgium Conventional	EUROCLEAR BANK	0.01500	1.08
29/05/2026	10,270,819.16	Austria Conventional	EUROCLEAR BANK	0.01500	4.22
30/05/2026	2,632,828.48	Belgium Conventional	EUROCLEAR BANK	0.01500	1.08
30/05/2026	10,270,819.16	Austria Conventional	EUROCLEAR BANK	0.01500	4.22
31/05/2026	2,632,828.48	Belgium Conventional	EUROCLEAR BANK	0.01500	1.08
31/05/2026	10,270,819.16	Austria Conventional	EUROCLEAR BANK	0.01500	4.22
				Total	162.36

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	709,822.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.29
01/05/2026	3,346,049.33	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
01/05/2026	7,981,878.28	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
02/05/2026	709,822.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.29
02/05/2026	3,346,049.33	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
02/05/2026	7,981,878.28	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
03/05/2026	709,822.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.29
03/05/2026	3,346,049.33	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
03/05/2026	7,981,878.28	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
04/05/2026	724,088.08	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.30
04/05/2026	3,347,600.58	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
04/05/2026	7,985,578.73	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
05/05/2026	643,292.22	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
05/05/2026	3,343,879.84	Germany Conventional	EUROCLEAR BANK	0.01500	1.37
05/05/2026	7,952,809.96	Austria Conventional	EUROCLEAR BANK	0.01500	3.27

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	599,992.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
06/05/2026	3,346,519.09	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
06/05/2026	7,957,116.76	Austria Conventional	EUROCLEAR BANK	0.01500	3.27
07/05/2026	628,607.21	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
07/05/2026	3,357,893.11	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
07/05/2026	8,016,221.71	Austria Conventional	EUROCLEAR BANK	0.01500	3.29
08/05/2026	603,763.27	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
08/05/2026	3,360,542.70	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
08/05/2026	8,033,491.88	Austria Conventional	EUROCLEAR BANK	0.01500	3.30
09/05/2026	603,763.27	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
09/05/2026	3,360,542.70	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
09/05/2026	8,033,491.88	Austria Conventional	EUROCLEAR BANK	0.01500	3.30
10/05/2026	603,763.27	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
10/05/2026	3,360,542.70	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
10/05/2026	8,033,491.88	Austria Conventional	EUROCLEAR BANK	0.01500	3.30
11/05/2026	609,238.99	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.25
11/05/2026	3,358,020.04	Germany Conventional	EUROCLEAR BANK	0.01500	1.38

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	8,026,013.52	Austria Conventional	EUROCLEAR BANK	0.01500	3.30
12/05/2026	555,061.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.23
12/05/2026	3,351,827.11	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
12/05/2026	7,989,661.81	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
13/05/2026	498,687.53	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.20
13/05/2026	3,360,988.36	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
13/05/2026	7,977,701.80	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
14/05/2026	471,609.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.19
14/05/2026	3,355,495.49	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
14/05/2026	7,961,647.50	Austria Conventional	EUROCLEAR BANK	0.01500	3.27
15/05/2026	510,754.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.21
15/05/2026	3,380,482.51	Germany Conventional	EUROCLEAR BANK	0.01500	1.39
15/05/2026	8,064,944.87	Austria Conventional	EUROCLEAR BANK	0.01500	3.31
16/05/2026	510,754.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.21
16/05/2026	3,380,482.51	Germany Conventional	EUROCLEAR BANK	0.01500	1.39
16/05/2026	8,064,944.87	Austria Conventional	EUROCLEAR BANK	0.01500	3.31
17/05/2026	510,754.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.21

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	3,380,482.51	Germany Conventional	EUROCLEAR BANK	0.01500	1.39
17/05/2026	8,064,944.87	Austria Conventional	EUROCLEAR BANK	0.01500	3.31
18/05/2026	408,374.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.17
18/05/2026	3,378,660.50	Germany Conventional	EUROCLEAR BANK	0.01500	1.39
18/05/2026	7,974,384.42	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
19/05/2026	319,102.54	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.13
19/05/2026	3,362,797.53	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
19/05/2026	7,940,406.54	Austria Conventional	EUROCLEAR BANK	0.01500	3.26
20/05/2026	316,886.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.13
20/05/2026	3,352,692.66	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
20/05/2026	7,897,124.39	Austria Conventional	EUROCLEAR BANK	0.01500	3.25
21/05/2026	387,288.92	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.16
21/05/2026	3,357,089.07	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
21/05/2026	7,970,728.44	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
22/05/2026	376,016.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.15
22/05/2026	3,354,062.42	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
22/05/2026	7,979,404.57	Austria Conventional	EUROCLEAR BANK	0.01500	3.28

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	376,016.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.15
23/05/2026	3,354,062.42	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
23/05/2026	7,979,404.57	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
24/05/2026	376,016.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.15
24/05/2026	3,354,062.42	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
24/05/2026	7,979,404.57	Austria Conventional	EUROCLEAR BANK	0.01500	3.28
25/05/2026	427,719.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.18
25/05/2026	3,352,290.71	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
25/05/2026	8,027,340.80	Austria Conventional	EUROCLEAR BANK	0.01500	3.30
26/05/2026	447,054.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.18
26/05/2026	3,354,880.56	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
26/05/2026	8,095,027.65	Austria Conventional	EUROCLEAR BANK	0.01500	3.33
27/05/2026	476,162.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.20
27/05/2026	3,363,477.84	Germany Conventional	EUROCLEAR BANK	0.01500	1.38
27/05/2026	8,107,223.60	Austria Conventional	EUROCLEAR BANK	0.01500	3.33
28/05/2026	457,335.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.19
28/05/2026	3,367,480.49	Germany Conventional	EUROCLEAR BANK	0.01500	1.38

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	8,087,511.84	Austria Conventional	EUROCLEAR BANK	0.01500	3.32
29/05/2026	483,797.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.20
29/05/2026	3,372,780.21	Germany Conventional	EUROCLEAR BANK	0.01500	1.39
29/05/2026	8,120,795.72	Austria Conventional	EUROCLEAR BANK	0.01500	3.34
30/05/2026	483,797.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.20
30/05/2026	3,372,780.21	Germany Conventional	EUROCLEAR BANK	0.01500	1.39
30/05/2026	8,120,795.72	Austria Conventional	EUROCLEAR BANK	0.01500	3.34
31/05/2026	483,797.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.20
31/05/2026	3,372,780.21	Germany Conventional	EUROCLEAR BANK	0.01500	1.39
31/05/2026	8,120,795.72	Austria Conventional	EUROCLEAR BANK	0.01500	3.34
				Total	151.51

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Account SL49

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	17,691,671.38	Austria Conventional	EUROCLEAR BANK	0.01500	7.27
02/05/2026	17,691,671.38	Austria Conventional	EUROCLEAR BANK	0.01500	7.27
03/05/2026	17,691,671.38	Austria Conventional	EUROCLEAR BANK	0.01500	7.27
04/05/2026	17,709,775.57	Austria Conventional	EUROCLEAR BANK	0.01500	7.28
05/05/2026	17,602,836.27	Austria Conventional	EUROCLEAR BANK	0.01500	7.23
06/05/2026	17,597,941.40	Austria Conventional	EUROCLEAR BANK	0.01500	7.23
07/05/2026	17,745,932.24	Austria Conventional	EUROCLEAR BANK	0.01500	7.29
08/05/2026	17,766,611.16	Austria Conventional	EUROCLEAR BANK	0.01500	7.30
09/05/2026	17,766,611.16	Austria Conventional	EUROCLEAR BANK	0.01500	7.30
10/05/2026	17,766,611.16	Austria Conventional	EUROCLEAR BANK	0.01500	7.30
11/05/2026	17,748,728.84	Austria Conventional	EUROCLEAR BANK	0.01500	7.29
12/05/2026	17,647,396.18	Austria Conventional	EUROCLEAR BANK	0.01500	7.25
13/05/2026	17,598,980.01	Austria Conventional	EUROCLEAR BANK	0.01500	7.23
14/05/2026	17,539,132.15	Austria Conventional	EUROCLEAR BANK	0.01500	7.21
15/05/2026	17,751,895.70	Austria Conventional	EUROCLEAR BANK	0.01500	7.30

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	17,751,895.70	Austria Conventional	EUROCLEAR BANK	0.01500	7.30
17/05/2026	17,751,895.70	Austria Conventional	EUROCLEAR BANK	0.01500	7.30
18/05/2026	17,555,520.61	Austria Conventional	EUROCLEAR BANK	0.01500	7.21
19/05/2026	17,416,720.82	Austria Conventional	EUROCLEAR BANK	0.01500	7.16
20/05/2026	17,334,163.77	Austria Conventional	EUROCLEAR BANK	0.01500	7.12
21/05/2026	17,495,695.73	Austria Conventional	EUROCLEAR BANK	0.01500	7.19
22/05/2026	17,481,549.20	Austria Conventional	EUROCLEAR BANK	0.01500	7.18
23/05/2026	17,481,549.20	Austria Conventional	EUROCLEAR BANK	0.01500	7.18
24/05/2026	17,481,549.20	Austria Conventional	EUROCLEAR BANK	0.01500	7.18
25/05/2026	17,578,125.85	Austria Conventional	EUROCLEAR BANK	0.01500	7.22
26/05/2026	17,693,900.72	Austria Conventional	EUROCLEAR BANK	0.01500	7.27
27/05/2026	17,723,511.24	Austria Conventional	EUROCLEAR BANK	0.01500	7.28
28/05/2026	17,717,470.41	Austria Conventional	EUROCLEAR BANK	0.01500	7.28
29/05/2026	17,790,951.34	Austria Conventional	EUROCLEAR BANK	0.01500	7.31
30/05/2026	17,790,951.34	Austria Conventional	EUROCLEAR BANK	0.01500	7.31
31/05/2026	17,790,951.34	Austria Conventional	EUROCLEAR BANK	0.01500	7.31
				Total	224.86

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	299,368.78	France Conventional	EUROCLEAR BANK	0.01500	0.12
01/05/2026	5,712,389.54	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
01/05/2026	8,933,730.17	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.67
01/05/2026	14,823,951.72	Germany Conventional	EUROCLEAR BANK	0.01500	6.09
02/05/2026	299,368.78	France Conventional	EUROCLEAR BANK	0.01500	0.12
02/05/2026	5,712,389.54	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
02/05/2026	8,933,730.17	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.67
02/05/2026	14,823,951.72	Germany Conventional	EUROCLEAR BANK	0.01500	6.09
03/05/2026	299,368.78	France Conventional	EUROCLEAR BANK	0.01500	0.12
03/05/2026	5,712,389.54	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
03/05/2026	8,933,730.17	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.67
03/05/2026	14,823,951.72	Germany Conventional	EUROCLEAR BANK	0.01500	6.09
04/05/2026	299,507.57	France Conventional	EUROCLEAR BANK	0.01500	0.12
04/05/2026	5,715,037.84	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
04/05/2026	8,977,354.71	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.69

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
04/05/2026	14,830,824.21	Germany Conventional	EUROCLEAR BANK	0.01500	6.09
05/05/2026	298,927.83	France Conventional	EUROCLEAR BANK	0.01500	0.12
05/05/2026	5,686,217.27	Belgium Conventional	EUROCLEAR BANK	0.01500	2.34
05/05/2026	8,782,934.40	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.61
05/05/2026	14,801,946.96	Germany Conventional	EUROCLEAR BANK	0.01500	6.08
06/05/2026	299,420.69	France Conventional	EUROCLEAR BANK	0.01500	0.12
06/05/2026	5,706,991.84	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
06/05/2026	8,690,339.48	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.57
06/05/2026	14,813,197.80	Germany Conventional	EUROCLEAR BANK	0.01500	6.09
07/05/2026	300,818.07	France Conventional	EUROCLEAR BANK	0.01500	0.12
07/05/2026	5,751,533.64	Belgium Conventional	EUROCLEAR BANK	0.01500	2.36
07/05/2026	8,839,092.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.63
07/05/2026	14,879,402.22	Germany Conventional	EUROCLEAR BANK	0.01500	6.11
08/05/2026	301,006.60	France Conventional	EUROCLEAR BANK	0.01500	0.12
08/05/2026	5,755,951.83	Belgium Conventional	EUROCLEAR BANK	0.01500	2.37
08/05/2026	8,827,870.99	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.63
08/05/2026	14,893,256.27	Germany Conventional	EUROCLEAR BANK	0.01500	6.12

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	301,006.60	France Conventional	EUROCLEAR BANK	0.01500	0.12
09/05/2026	5,755,951.83	Belgium Conventional	EUROCLEAR BANK	0.01500	2.37
09/05/2026	8,827,870.99	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.63
09/05/2026	14,893,256.27	Germany Conventional	EUROCLEAR BANK	0.01500	6.12
10/05/2026	301,006.60	France Conventional	EUROCLEAR BANK	0.01500	0.12
10/05/2026	5,755,951.83	Belgium Conventional	EUROCLEAR BANK	0.01500	2.37
10/05/2026	8,827,870.99	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.63
10/05/2026	14,893,256.27	Germany Conventional	EUROCLEAR BANK	0.01500	6.12
11/05/2026	300,812.63	France Conventional	EUROCLEAR BANK	0.01500	0.12
11/05/2026	1,918,115.59	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
11/05/2026	5,754,743.29	Belgium Conventional	EUROCLEAR BANK	0.01500	2.36
11/05/2026	8,323,973.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.42
11/05/2026	11,030,042.18	Finland Conventional	EUROCLEAR BANK	0.01500	4.53
11/05/2026	14,882,543.49	Germany Conventional	EUROCLEAR BANK	0.01500	6.12
12/05/2026	300,131.59	France Conventional	EUROCLEAR BANK	0.01500	0.12
12/05/2026	1,916,169.30	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
12/05/2026	5,732,116.39	Belgium Conventional	EUROCLEAR BANK	0.01500	2.36

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
12/05/2026	8,351,145.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.43
12/05/2026	11,004,192.10	Finland Conventional	EUROCLEAR BANK	0.01500	4.52
12/05/2026	14,842,438.07	Germany Conventional	EUROCLEAR BANK	0.01500	6.10
13/05/2026	300,624.13	France Conventional	EUROCLEAR BANK	0.01500	0.12
13/05/2026	1,923,603.50	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
13/05/2026	5,718,812.06	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
13/05/2026	5,826,325.11	Nederlands Conventional	EUROCLEAR BANK	0.01500	2.39
13/05/2026	11,025,298.49	Finland Conventional	EUROCLEAR BANK	0.01500	4.53
13/05/2026	17,130,853.52	Germany Conventional	EUROCLEAR BANK	0.01500	7.04
14/05/2026	300,185.95	France Conventional	EUROCLEAR BANK	0.01500	0.12
14/05/2026	1,920,480.03	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
14/05/2026	5,714,512.79	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
14/05/2026	7,972,968.19	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.28
14/05/2026	11,008,437.39	Finland Conventional	EUROCLEAR BANK	0.01500	4.52
14/05/2026	14,847,524.38	Germany Conventional	EUROCLEAR BANK	0.01500	6.10
15/05/2026	302,691.98	France Conventional	EUROCLEAR BANK	0.01500	0.12
15/05/2026	1,933,014.48	Austria Conventional	EUROCLEAR BANK	0.01500	0.79

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
15/05/2026	5,783,264.98	Belgium Conventional	EUROCLEAR BANK	0.01500	2.38
15/05/2026	8,277,041.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.40
15/05/2026	11,099,413.54	Finland Conventional	EUROCLEAR BANK	0.01500	4.56
15/05/2026	14,976,968.24	Germany Conventional	EUROCLEAR BANK	0.01500	6.15
16/05/2026	302,691.98	France Conventional	EUROCLEAR BANK	0.01500	0.12
16/05/2026	1,933,014.48	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
16/05/2026	5,783,264.98	Belgium Conventional	EUROCLEAR BANK	0.01500	2.38
16/05/2026	8,277,041.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.40
16/05/2026	11,099,413.54	Finland Conventional	EUROCLEAR BANK	0.01500	4.56
16/05/2026	14,976,968.24	Germany Conventional	EUROCLEAR BANK	0.01500	6.15
17/05/2026	302,691.98	France Conventional	EUROCLEAR BANK	0.01500	0.12
17/05/2026	1,933,014.48	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
17/05/2026	5,783,264.98	Belgium Conventional	EUROCLEAR BANK	0.01500	2.38
17/05/2026	8,277,041.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.40
17/05/2026	11,099,413.54	Finland Conventional	EUROCLEAR BANK	0.01500	4.56
17/05/2026	14,976,968.24	Germany Conventional	EUROCLEAR BANK	0.01500	6.15
18/05/2026	301,929.31	France Conventional	EUROCLEAR BANK	0.01500	0.12

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
18/05/2026	1,935,039.05	Austria Conventional	EUROCLEAR BANK	0.01500	0.80
18/05/2026	5,715,980.42	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
18/05/2026	7,730,602.15	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.18
18/05/2026	11,071,313.38	Finland Conventional	EUROCLEAR BANK	0.01500	4.55
18/05/2026	14,925,462.95	Germany Conventional	EUROCLEAR BANK	0.01500	6.13
19/05/2026	300,715.16	France Conventional	EUROCLEAR BANK	0.01500	0.12
19/05/2026	1,925,326.43	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
19/05/2026	5,703,518.24	Belgium Conventional	EUROCLEAR BANK	0.01500	2.34
19/05/2026	7,422,748.69	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.05
19/05/2026	11,023,158.70	Finland Conventional	EUROCLEAR BANK	0.01500	4.53
19/05/2026	14,857,036.80	Germany Conventional	EUROCLEAR BANK	0.01500	6.11
20/05/2026	299,617.37	France Conventional	EUROCLEAR BANK	0.01500	0.12
20/05/2026	1,921,531.77	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
20/05/2026	5,667,793.63	Belgium Conventional	EUROCLEAR BANK	0.01500	2.33
20/05/2026	7,364,607.94	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.03
20/05/2026	10,987,131.56	Finland Conventional	EUROCLEAR BANK	0.01500	4.52
20/05/2026	14,801,942.39	Germany Conventional	EUROCLEAR BANK	0.01500	6.08

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
21/05/2026	300,453.60	France Conventional	EUROCLEAR BANK	0.01500	0.12
21/05/2026	1,920,783.73	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
21/05/2026	5,716,751.99	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
21/05/2026	7,791,489.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.20
21/05/2026	11,021,526.94	Finland Conventional	EUROCLEAR BANK	0.01500	4.53
21/05/2026	14,850,182.02	Germany Conventional	EUROCLEAR BANK	0.01500	6.10
22/05/2026	1,920,005.17	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
22/05/2026	3,688,028.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.52
22/05/2026	5,710,680.00	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
22/05/2026	8,600,272.65	France Conventional	EUROCLEAR BANK	0.01500	3.53
22/05/2026	10,661,214.59	Germany Conventional	EUROCLEAR BANK	0.01500	4.38
22/05/2026	11,013,147.61	Finland Conventional	EUROCLEAR BANK	0.01500	4.53
23/05/2026	1,920,005.17	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
23/05/2026	3,688,028.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.52
23/05/2026	5,710,680.00	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
23/05/2026	8,600,272.65	France Conventional	EUROCLEAR BANK	0.01500	3.53
23/05/2026	10,661,214.59	Germany Conventional	EUROCLEAR BANK	0.01500	4.38

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	11,013,147.61	Finland Conventional	EUROCLEAR BANK	0.01500	4.53
24/05/2026	1,920,005.17	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
24/05/2026	3,688,028.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.52
24/05/2026	5,710,680.00	Belgium Conventional	EUROCLEAR BANK	0.01500	2.35
24/05/2026	8,600,272.65	France Conventional	EUROCLEAR BANK	0.01500	3.53
24/05/2026	10,661,214.59	Germany Conventional	EUROCLEAR BANK	0.01500	4.38
24/05/2026	11,013,147.61	Finland Conventional	EUROCLEAR BANK	0.01500	4.53
25/05/2026	1,917,264.50	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
25/05/2026	5,733,442.63	Belgium Conventional	EUROCLEAR BANK	0.01500	2.36
25/05/2026	6,526,172.95	Germany Conventional	EUROCLEAR BANK	0.01500	2.68
25/05/2026	8,151,330.71	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.35
25/05/2026	8,608,703.40	France Conventional	EUROCLEAR BANK	0.01500	3.54
25/05/2026	11,016,485.77	Finland Conventional	EUROCLEAR BANK	0.01500	4.53
26/05/2026	1,915,703.30	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
26/05/2026	5,775,878.52	Belgium Conventional	EUROCLEAR BANK	0.01500	2.37
26/05/2026	6,522,886.14	Germany Conventional	EUROCLEAR BANK	0.01500	2.68
26/05/2026	8,439,017.86	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.47

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Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SL50

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	8,633,394.28	France Conventional	EUROCLEAR BANK	0.01500	3.55
26/05/2026	11,041,946.02	Finland Conventional	EUROCLEAR BANK	0.01500	4.54
27/05/2026	1,921,758.87	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
27/05/2026	5,783,928.71	Belgium Conventional	EUROCLEAR BANK	0.01500	2.38
27/05/2026	6,542,993.15	Germany Conventional	EUROCLEAR BANK	0.01500	2.69
27/05/2026	8,535,659.87	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.51
27/05/2026	8,652,149.47	France Conventional	EUROCLEAR BANK	0.01500	3.56
27/05/2026	11,069,719.09	Finland Conventional	EUROCLEAR BANK	0.01500	4.55
28/05/2026	1,923,540.74	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
28/05/2026	5,787,483.44	Belgium Conventional	EUROCLEAR BANK	0.01500	2.38
28/05/2026	6,550,403.76	Germany Conventional	EUROCLEAR BANK	0.01500	2.69
28/05/2026	8,405,059.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.45
28/05/2026	8,660,740.04	France Conventional	EUROCLEAR BANK	0.01500	3.56
28/05/2026	11,077,705.97	Finland Conventional	EUROCLEAR BANK	0.01500	4.55
29/05/2026	1,925,558.47	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
29/05/2026	5,808,609.29	Belgium Conventional	EUROCLEAR BANK	0.01500	2.39
29/05/2026	6,558,614.30	Germany Conventional	EUROCLEAR BANK	0.01500	2.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SL50

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
29/05/2026	8,582,440.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.53
29/05/2026	8,680,126.63	France Conventional	EUROCLEAR BANK	0.01500	3.57
29/05/2026	11,096,637.35	Finland Conventional	EUROCLEAR BANK	0.01500	4.56
30/05/2026	1,925,558.47	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
30/05/2026	5,808,609.29	Belgium Conventional	EUROCLEAR BANK	0.01500	2.39
30/05/2026	6,558,614.30	Germany Conventional	EUROCLEAR BANK	0.01500	2.70
30/05/2026	8,582,440.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.53
30/05/2026	8,680,126.63	France Conventional	EUROCLEAR BANK	0.01500	3.57
30/05/2026	11,096,637.35	Finland Conventional	EUROCLEAR BANK	0.01500	4.56
31/05/2026	1,925,558.47	Austria Conventional	EUROCLEAR BANK	0.01500	0.79
31/05/2026	5,808,609.29	Belgium Conventional	EUROCLEAR BANK	0.01500	2.39
31/05/2026	6,558,614.30	Germany Conventional	EUROCLEAR BANK	0.01500	2.70
31/05/2026	8,582,440.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	3.53
31/05/2026	8,680,126.63	France Conventional	EUROCLEAR BANK	0.01500	3.57
31/05/2026	11,096,637.35	Finland Conventional	EUROCLEAR BANK	0.01500	4.56
				Total	484.92

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SM76

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	24,208,483.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.95
02/05/2026	24,208,483.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.95
03/05/2026	24,208,483.04	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.95
04/05/2026	24,263,925.96	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.97
05/05/2026	24,104,418.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.91
06/05/2026	24,094,375.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.90
07/05/2026	24,321,770.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.00
08/05/2026	24,356,041.87	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.01
09/05/2026	24,356,041.87	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.01
10/05/2026	24,356,041.87	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.01
11/05/2026	24,335,901.38	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.00
12/05/2026	24,193,559.22	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.94
13/05/2026	24,106,825.14	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.91
14/05/2026	24,024,355.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.87
15/05/2026	24,337,853.70	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.00

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SM76

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	24,337,853.70	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.00
17/05/2026	24,337,853.70	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.00
18/05/2026	24,027,960.67	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.87
19/05/2026	23,827,334.92	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.79
20/05/2026	23,704,274.90	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.74
21/05/2026	23,963,003.70	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.85
22/05/2026	23,952,239.08	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.84
23/05/2026	23,952,239.08	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.84
24/05/2026	23,952,239.08	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.84
25/05/2026	24,112,292.67	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.91
26/05/2026	24,316,043.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	9.99
27/05/2026	24,358,184.61	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.01
28/05/2026	24,348,931.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.01
29/05/2026	24,463,063.03	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.05
30/05/2026	24,463,063.03	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.05
31/05/2026	24,463,063.03	Nederlands Conventional	EUROCLEAR BANK	0.01500	10.05
				Total	308.24

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SM77

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	31,059,566.67	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.76
02/05/2026	31,059,566.67	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.76
03/05/2026	31,059,566.67	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.76
04/05/2026	31,113,453.79	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.79
05/05/2026	30,833,716.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.67
06/05/2026	30,756,562.55	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.64
07/05/2026	31,031,581.03	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.75
08/05/2026	31,032,775.50	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.75
09/05/2026	31,032,775.50	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.75
10/05/2026	31,032,775.50	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.75
11/05/2026	31,022,798.94	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.75
12/05/2026	30,802,936.77	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.66
13/05/2026	30,653,564.75	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.60
14/05/2026	30,533,837.12	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.55
15/05/2026	30,970,375.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.73

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SM77

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	30,970,375.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.73
17/05/2026	30,970,375.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.73
18/05/2026	30,482,312.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.53
19/05/2026	30,156,907.20	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.39
20/05/2026	30,009,319.05	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.33
21/05/2026	30,394,765.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.49
22/05/2026	30,386,822.54	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.49
23/05/2026	30,386,822.54	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.49
24/05/2026	30,386,822.54	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.49
25/05/2026	30,642,372.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.59
26/05/2026	30,908,958.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.70
27/05/2026	31,026,568.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.75
28/05/2026	30,956,346.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.72
29/05/2026	31,128,125.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.79
30/05/2026	31,128,125.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.79
31/05/2026	31,128,125.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	12.79
				Total	392.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SM79

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	3,535,212.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.45
02/05/2026	3,535,212.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.45
03/05/2026	3,535,212.84	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.45
04/05/2026	3,541,328.89	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.46
05/05/2026	3,495,514.14	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44
06/05/2026	3,480,752.53	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
07/05/2026	3,508,032.57	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44
08/05/2026	3,491,804.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
09/05/2026	3,491,804.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
10/05/2026	3,491,804.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
11/05/2026	3,492,902.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44
12/05/2026	3,461,368.00	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.42
13/05/2026	3,438,019.15	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.41
14/05/2026	3,423,349.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.41
15/05/2026	3,479,681.83	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43

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Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SM79

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	3,479,681.83	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
17/05/2026	3,479,681.83	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
18/05/2026	3,412,583.41	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.40
19/05/2026	3,370,402.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.39
20/05/2026	3,358,449.61	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.38
21/05/2026	3,412,610.70	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.40
22/05/2026	3,413,118.24	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.40
23/05/2026	3,413,118.24	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.40
24/05/2026	3,413,118.24	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.40
25/05/2026	3,447,112.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.42
26/05/2026	3,478,211.53	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
27/05/2026	3,498,878.70	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44
28/05/2026	3,485,234.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.43
29/05/2026	3,508,555.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44
30/05/2026	3,508,555.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44
31/05/2026	3,508,555.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	1.44
				Total	44.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SO35

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	116,029,509.73	0.18000	580.15
02/05/2026	116,029,509.73	0.18000	580.15
03/05/2026	116,029,509.73	0.18000	580.15
04/05/2026	116,003,237.49	0.18000	580.02
05/05/2026	115,388,032.54	0.18000	576.94
06/05/2026	122,092,212.47	0.18000	610.46
07/05/2026	115,820,572.18	0.18000	579.10
08/05/2026	115,586,932.77	0.18000	577.93
09/05/2026	115,586,932.77	0.18000	577.93
10/05/2026	115,586,932.77	0.18000	577.93
11/05/2026	116,296,488.56	0.18000	581.48
12/05/2026	116,851,193.43	0.18000	584.26
13/05/2026	116,533,767.46	0.18000	582.67
14/05/2026	121,120,952.08	0.18000	605.60
15/05/2026	116,476,303.61	0.18000	582.38

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SO35

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	116,476,303.61	0.18000	582.38
17/05/2026	116,476,303.61	0.18000	582.38
18/05/2026	115,615,870.16	0.18000	578.08
19/05/2026	115,236,770.88	0.18000	576.18
20/05/2026	127,727,134.16	0.18000	638.64
21/05/2026	115,495,496.22	0.18000	577.48
22/05/2026	122,217,364.28	0.18000	611.09
23/05/2026	122,217,364.28	0.18000	611.09
24/05/2026	122,217,364.28	0.18000	611.09
25/05/2026	122,217,364.28	0.18000	611.09
26/05/2026	123,092,648.42	0.18000	615.46
27/05/2026	115,449,692.48	0.18000	577.25
28/05/2026	115,593,210.86	0.18000	577.97
29/05/2026	115,726,376.42	0.18000	578.63
30/05/2026	115,726,376.42	0.18000	578.63
31/05/2026	115,726,376.42	0.18000	578.63
		Total	18,243.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SO45

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	14,105,130.03	SNAT EU	EUROCLEAR BANK	0.01500	5.80
01/05/2026	15,765,830.75	Belgium Conventional	EUROCLEAR BANK	0.01500	6.48
01/05/2026	43,604,060.13	Austria Conventional	EUROCLEAR BANK	0.01500	17.92
02/05/2026	14,105,130.03	SNAT EU	EUROCLEAR BANK	0.01500	5.80
02/05/2026	15,765,830.75	Belgium Conventional	EUROCLEAR BANK	0.01500	6.48
02/05/2026	43,604,060.13	Austria Conventional	EUROCLEAR BANK	0.01500	17.92
03/05/2026	14,105,130.03	SNAT EU	EUROCLEAR BANK	0.01500	5.80
03/05/2026	15,765,830.75	Belgium Conventional	EUROCLEAR BANK	0.01500	6.48
03/05/2026	43,604,060.13	Austria Conventional	EUROCLEAR BANK	0.01500	17.92
04/05/2026	12,876,278.29	SNAT EU	EUROCLEAR BANK	0.01500	5.29
04/05/2026	15,773,139.90	Belgium Conventional	EUROCLEAR BANK	0.01500	6.48
04/05/2026	43,624,275.27	Austria Conventional	EUROCLEAR BANK	0.01500	17.93
05/05/2026	12,333,115.26	SNAT EU	EUROCLEAR BANK	0.01500	5.07
05/05/2026	15,641,588.49	Belgium Conventional	EUROCLEAR BANK	0.01500	6.43
05/05/2026	43,389,792.26	Austria Conventional	EUROCLEAR BANK	0.01500	17.83

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Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SO45

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	11,899,271.02	SNAT EU	EUROCLEAR BANK	0.01500	4.89
06/05/2026	15,696,489.94	Belgium Conventional	EUROCLEAR BANK	0.01500	6.45
06/05/2026	43,476,736.05	Austria Conventional	EUROCLEAR BANK	0.01500	17.87
07/05/2026	11,944,746.77	SNAT EU	EUROCLEAR BANK	0.01500	4.91
07/05/2026	15,856,844.61	Belgium Conventional	EUROCLEAR BANK	0.01500	6.52
07/05/2026	43,896,146.02	Austria Conventional	EUROCLEAR BANK	0.01500	18.04
08/05/2026	11,611,020.47	SNAT EU	EUROCLEAR BANK	0.01500	4.77
08/05/2026	15,868,885.46	Belgium Conventional	EUROCLEAR BANK	0.01500	6.52
08/05/2026	43,997,566.60	Austria Conventional	EUROCLEAR BANK	0.01500	18.08
09/05/2026	11,611,020.47	SNAT EU	EUROCLEAR BANK	0.01500	4.77
09/05/2026	15,868,885.46	Belgium Conventional	EUROCLEAR BANK	0.01500	6.52
09/05/2026	43,997,566.60	Austria Conventional	EUROCLEAR BANK	0.01500	18.08
10/05/2026	11,611,020.47	SNAT EU	EUROCLEAR BANK	0.01500	4.77
10/05/2026	15,868,885.46	Belgium Conventional	EUROCLEAR BANK	0.01500	6.52
10/05/2026	43,997,566.60	Austria Conventional	EUROCLEAR BANK	0.01500	18.08
11/05/2026	11,760,979.13	SNAT EU	EUROCLEAR BANK	0.01500	4.83
11/05/2026	15,868,676.19	Belgium Conventional	EUROCLEAR BANK	0.01500	6.52

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Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SO45

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	43,958,232.33	Austria Conventional	EUROCLEAR BANK	0.01500	18.07
12/05/2026	11,539,757.74	SNAT EU	EUROCLEAR BANK	0.01500	4.74
12/05/2026	15,781,906.45	Belgium Conventional	EUROCLEAR BANK	0.01500	6.49
12/05/2026	43,722,473.18	Austria Conventional	EUROCLEAR BANK	0.01500	17.97
13/05/2026	11,343,309.85	SNAT EU	EUROCLEAR BANK	0.01500	4.66
13/05/2026	15,688,702.48	Belgium Conventional	EUROCLEAR BANK	0.01500	6.45
13/05/2026	43,576,864.07	Austria Conventional	EUROCLEAR BANK	0.01500	17.91
14/05/2026	11,132,075.14	SNAT EU	EUROCLEAR BANK	0.01500	4.57
14/05/2026	15,685,695.82	Belgium Conventional	EUROCLEAR BANK	0.01500	6.45
14/05/2026	43,503,976.60	Austria Conventional	EUROCLEAR BANK	0.01500	17.88
15/05/2026	11,318,194.43	SNAT EU	EUROCLEAR BANK	0.01500	4.65
15/05/2026	15,932,374.23	Belgium Conventional	EUROCLEAR BANK	0.01500	6.55
15/05/2026	44,182,103.23	Austria Conventional	EUROCLEAR BANK	0.01500	18.16
16/05/2026	11,318,194.43	SNAT EU	EUROCLEAR BANK	0.01500	4.65
16/05/2026	15,932,374.23	Belgium Conventional	EUROCLEAR BANK	0.01500	6.55
16/05/2026	44,182,103.23	Austria Conventional	EUROCLEAR BANK	0.01500	18.16
17/05/2026	11,318,194.43	SNAT EU	EUROCLEAR BANK	0.01500	4.65

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	15,932,374.23	Belgium Conventional	EUROCLEAR BANK	0.01500	6.55
17/05/2026	44,182,103.23	Austria Conventional	EUROCLEAR BANK	0.01500	18.16
18/05/2026	10,879,379.81	SNAT EU	EUROCLEAR BANK	0.01500	4.47
18/05/2026	15,628,893.91	Belgium Conventional	EUROCLEAR BANK	0.01500	6.42
18/05/2026	43,504,224.75	Austria Conventional	EUROCLEAR BANK	0.01500	17.88
19/05/2026	10,324,138.54	SNAT EU	EUROCLEAR BANK	0.01500	4.24
19/05/2026	15,604,774.48	Belgium Conventional	EUROCLEAR BANK	0.01500	6.41
19/05/2026	43,329,794.33	Austria Conventional	EUROCLEAR BANK	0.01500	17.81
20/05/2026	11,601,040.52	SNAT EU	EUROCLEAR BANK	0.01500	4.77
20/05/2026	15,480,918.91	Belgium Conventional	EUROCLEAR BANK	0.01500	6.36
20/05/2026	41,931,553.51	Austria Conventional	EUROCLEAR BANK	0.01500	17.23
21/05/2026	11,944,284.22	SNAT EU	EUROCLEAR BANK	0.01500	4.91
21/05/2026	15,686,514.36	Belgium Conventional	EUROCLEAR BANK	0.01500	6.45
21/05/2026	42,477,596.04	Austria Conventional	EUROCLEAR BANK	0.01500	17.46
22/05/2026	11,897,954.74	SNAT EU	EUROCLEAR BANK	0.01500	4.89
22/05/2026	15,677,250.08	Belgium Conventional	EUROCLEAR BANK	0.01500	6.44
22/05/2026	42,527,378.01	Austria Conventional	EUROCLEAR BANK	0.01500	17.48

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	11,897,954.74	SNAT EU	EUROCLEAR BANK	0.01500	4.89
23/05/2026	15,677,250.08	Belgium Conventional	EUROCLEAR BANK	0.01500	6.44
23/05/2026	42,527,378.01	Austria Conventional	EUROCLEAR BANK	0.01500	17.48
24/05/2026	11,897,954.74	SNAT EU	EUROCLEAR BANK	0.01500	4.89
24/05/2026	15,677,250.08	Belgium Conventional	EUROCLEAR BANK	0.01500	6.44
24/05/2026	42,527,378.01	Austria Conventional	EUROCLEAR BANK	0.01500	17.48
25/05/2026	12,127,182.56	SNAT EU	EUROCLEAR BANK	0.01500	4.98
25/05/2026	15,794,201.19	Belgium Conventional	EUROCLEAR BANK	0.01500	6.49
25/05/2026	42,890,858.42	Austria Conventional	EUROCLEAR BANK	0.01500	17.63
26/05/2026	12,004,132.14	SNAT EU	EUROCLEAR BANK	0.01500	4.93
26/05/2026	15,985,544.31	Belgium Conventional	EUROCLEAR BANK	0.01500	6.57
26/05/2026	43,392,866.44	Austria Conventional	EUROCLEAR BANK	0.01500	17.83
27/05/2026	12,395,272.92	SNAT EU	EUROCLEAR BANK	0.01500	5.09
27/05/2026	16,006,163.06	Belgium Conventional	EUROCLEAR BANK	0.01500	6.58
27/05/2026	43,426,677.49	Austria Conventional	EUROCLEAR BANK	0.01500	17.85
28/05/2026	12,284,674.18	SNAT EU	EUROCLEAR BANK	0.01500	5.05
28/05/2026	15,977,043.88	Belgium Conventional	EUROCLEAR BANK	0.01500	6.57

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	43,238,147.40	Austria Conventional	EUROCLEAR BANK	0.01500	17.77
29/05/2026	12,510,850.72	SNAT EU	EUROCLEAR BANK	0.01500	5.14
29/05/2026	16,053,594.30	Belgium Conventional	EUROCLEAR BANK	0.01500	6.60
29/05/2026	43,495,330.67	Austria Conventional	EUROCLEAR BANK	0.01500	17.87
30/05/2026	12,510,850.72	SNAT EU	EUROCLEAR BANK	0.01500	5.14
30/05/2026	16,053,594.30	Belgium Conventional	EUROCLEAR BANK	0.01500	6.60
30/05/2026	43,495,330.67	Austria Conventional	EUROCLEAR BANK	0.01500	17.87
31/05/2026	12,510,850.72	SNAT EU	EUROCLEAR BANK	0.01500	5.14
31/05/2026	16,053,594.30	Belgium Conventional	EUROCLEAR BANK	0.01500	6.60
31/05/2026	43,495,330.67	Austria Conventional	EUROCLEAR BANK	0.01500	17.87
				Total	908.03

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	5,847,721.96	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	2.40
01/05/2026	56,707,124.77	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	23.30
01/05/2026	287,544,711.60	Triparty France Conventional	EUROCLEAR BANK	0.01500	118.17
02/05/2026	5,847,721.96	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	2.40
02/05/2026	56,707,124.77	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	23.30
02/05/2026	287,544,711.60	Triparty France Conventional	EUROCLEAR BANK	0.01500	118.17
03/05/2026	5,847,721.96	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	2.40
03/05/2026	56,707,124.77	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	23.30
03/05/2026	287,544,711.60	Triparty France Conventional	EUROCLEAR BANK	0.01500	118.17
04/05/2026	2,989,917.92	Triparty Austria Conventional	EUROCLEAR BANK	0.01500	1.23
04/05/2026	24,891,269.31	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	10.23
04/05/2026	100,873,471.96	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	41.45
04/05/2026	221,724,652.43	Triparty France Conventional	EUROCLEAR BANK	0.01500	91.12
05/05/2026	23,942,528.53	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	9.84

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
05/05/2026	54,265,342.27	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	22.30
05/05/2026	267,627,801.43	Triparty France Conventional	EUROCLEAR BANK	0.01500	109.98
06/05/2026	54,776,533.52	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	22.51
06/05/2026	290,247,863.14	Triparty France Conventional	EUROCLEAR BANK	0.01500	119.28
07/05/2026	8,088,956.48	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	3.32
07/05/2026	121,135,138.68	Triparty France Conventional	EUROCLEAR BANK	0.01500	49.78
07/05/2026	219,505,772.41	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	90.21
08/05/2026	107,621,207.72	Triparty France Conventional	EUROCLEAR BANK	0.01500	44.23
08/05/2026	240,267,276.71	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	98.74
09/05/2026	107,621,207.72	Triparty France Conventional	EUROCLEAR BANK	0.01500	44.23
09/05/2026	240,267,276.71	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	98.74
10/05/2026	107,621,207.72	Triparty France Conventional	EUROCLEAR BANK	0.01500	44.23
10/05/2026	240,267,276.71	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	98.74
11/05/2026	5,122,527.95	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	2.11
11/05/2026	161,979,008.44	Triparty France Conventional	EUROCLEAR BANK	0.01500	66.57
11/05/2026	180,456,326.61	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	74.16

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
12/05/2026	106,269,319.24	Triparty France Conventional	EUROCLEAR BANK	0.01500	43.67
12/05/2026	238,355,268.27	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	97.95
13/05/2026	4,008,866.09	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	1.65
13/05/2026	10,346,549.95	Triparty France Conventional	EUROCLEAR BANK	0.01500	4.25
13/05/2026	336,293,618.23	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	138.20
14/05/2026	7,549,668.63	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	3.10
14/05/2026	52,764,816.78	Triparty France Conventional	EUROCLEAR BANK	0.01500	21.68
14/05/2026	324,833,398.42	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	133.49
15/05/2026	391,505,264.30	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	160.89
16/05/2026	391,505,264.30	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	160.89
17/05/2026	391,505,264.30	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	160.89
18/05/2026	3,940,255.46	Triparty Austria Conventional	EUROCLEAR BANK	0.01500	1.62
18/05/2026	18,624,875.44	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	7.65
18/05/2026	85,545,725.51	Triparty France Conventional	EUROCLEAR BANK	0.01500	35.16
18/05/2026	275,254,673.23	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	113.12

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
19/05/2026	26,772,520.57	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	11.00
19/05/2026	57,885,965.85	Triparty France Conventional	EUROCLEAR BANK	0.01500	23.79
19/05/2026	294,293,394.93	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	120.94
20/05/2026	399,555,653.97	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	164.20
21/05/2026	9,592,875.52	Triparty Austria Conventional	EUROCLEAR BANK	0.01500	3.94
21/05/2026	140,736,204.41	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	57.84
21/05/2026	256,904,291.05	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	105.58
22/05/2026	7,688,220.42	Triparty Finland Conventional	EUROCLEAR BANK	0.01500	3.16
22/05/2026	8,059,514.67	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	3.31
22/05/2026	129,818,098.96	Triparty France Conventional	EUROCLEAR BANK	0.01500	53.35
22/05/2026	260,480,799.22	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.05
23/05/2026	7,688,220.42	Triparty Finland Conventional	EUROCLEAR BANK	0.01500	3.16
23/05/2026	8,059,514.67	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	3.31
23/05/2026	129,818,098.96	Triparty France Conventional	EUROCLEAR BANK	0.01500	53.35
23/05/2026	260,480,799.22	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.05

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
24/05/2026	7,688,220.42	Triparty Finland Conventional	EUROCLEAR BANK	0.01500	3.16
24/05/2026	8,059,514.67	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	3.31
24/05/2026	129,818,098.96	Triparty France Conventional	EUROCLEAR BANK	0.01500	53.35
24/05/2026	260,480,799.22	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	107.05
25/05/2026	2,976,018.51	Triparty Austria Conventional	EUROCLEAR BANK	0.01500	1.22
25/05/2026	4,176,909.41	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	1.72
25/05/2026	92,787,882.83	Triparty France Conventional	EUROCLEAR BANK	0.01500	38.13
25/05/2026	310,579,207.51	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	127.64
26/05/2026	1,819,354.66	Triparty Austria Conventional	EUROCLEAR BANK	0.01500	0.75
26/05/2026	92,378,440.55	Triparty France Conventional	EUROCLEAR BANK	0.01500	37.96
26/05/2026	321,341,012.48	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	132.06
27/05/2026	2,616,137.86	Triparty Finland Conventional	EUROCLEAR BANK	0.01500	1.08
27/05/2026	82,199,173.34	Triparty France Conventional	EUROCLEAR BANK	0.01500	33.78
27/05/2026	86,771,747.97	Triparty Austria Conventional	EUROCLEAR BANK	0.01500	35.66
27/05/2026	245,393,446.73	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	100.85
28/05/2026	3,544,815.11	Triparty Germany Inflation Linked	EUROCLEAR BANK	0.01500	1.46

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	6,490,091.50	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	2.67
28/05/2026	15,339,321.28	Triparty Nederlands Conventional	EUROCLEAR BANK	0.01500	6.30
28/05/2026	16,185,142.33	Triparty Austria Conventional	EUROCLEAR BANK	0.01500	6.65
28/05/2026	133,837,027.68	Triparty France Conventional	EUROCLEAR BANK	0.01500	55.00
28/05/2026	240,724,157.80	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	98.93
29/05/2026	6,557,715.52	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	2.69
29/05/2026	54,367,327.58	Triparty Nederlands Conventional	EUROCLEAR BANK	0.01500	22.34
29/05/2026	131,033,818.18	Triparty France Conventional	EUROCLEAR BANK	0.01500	53.85
29/05/2026	226,481,606.62	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	93.07
30/05/2026	6,557,715.52	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	2.69
30/05/2026	54,367,327.58	Triparty Nederlands Conventional	EUROCLEAR BANK	0.01500	22.34
30/05/2026	131,033,818.18	Triparty France Conventional	EUROCLEAR BANK	0.01500	53.85
30/05/2026	226,481,606.62	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	93.07
31/05/2026	6,557,715.52	Triparty Germany Conventional	EUROCLEAR BANK	0.01500	2.69

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
31/05/2026	54,367,327.58	Triparty Nederlands Conventional	EUROCLEAR BANK	0.01500	22.34
31/05/2026	131,033,818.18	Triparty France Conventional	EUROCLEAR BANK	0.01500	53.85
31/05/2026	226,481,606.62	Triparty Belgium Conventional	EUROCLEAR BANK	0.01500	93.07
				Total	4,844.49

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Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
26/05/2026	1,650,000.00	0.36000	16.50
		Total	16.50

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	7,307,893.97	SNAT EU	EUROCLEAR BANK	0.01500	3.00
01/05/2026	39,601,217.33	Austria Conventional	EUROCLEAR BANK	0.01500	16.27
01/05/2026	46,410,799.83	CADES	EUROCLEAR BANK	0.01500	19.07
01/05/2026	228,025,467.42	France Conventional	EUROCLEAR BANK	0.01500	93.71
02/05/2026	7,307,893.97	SNAT EU	EUROCLEAR BANK	0.01500	3.00
02/05/2026	39,601,217.33	Austria Conventional	EUROCLEAR BANK	0.01500	16.27
02/05/2026	46,410,799.83	CADES	EUROCLEAR BANK	0.01500	19.07
02/05/2026	228,025,467.42	France Conventional	EUROCLEAR BANK	0.01500	93.71
03/05/2026	7,307,893.97	SNAT EU	EUROCLEAR BANK	0.01500	3.00
03/05/2026	39,601,217.33	Austria Conventional	EUROCLEAR BANK	0.01500	16.27
03/05/2026	46,410,799.83	CADES	EUROCLEAR BANK	0.01500	19.07
03/05/2026	228,025,467.42	France Conventional	EUROCLEAR BANK	0.01500	93.71
04/05/2026	7,306,715.78	SNAT EU	EUROCLEAR BANK	0.01500	3.00
04/05/2026	39,619,576.72	Austria Conventional	EUROCLEAR BANK	0.01500	16.28
04/05/2026	46,432,316.20	CADES	EUROCLEAR BANK	0.01500	19.08

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
04/05/2026	228,131,181.59	France Conventional	EUROCLEAR BANK	0.01500	93.75
05/05/2026	4,921,160.21	SNAT EU	EUROCLEAR BANK	0.01500	2.02
05/05/2026	39,520,965.54	Austria Conventional	EUROCLEAR BANK	0.01500	16.24
05/05/2026	46,397,057.17	CADES	EUROCLEAR BANK	0.01500	19.07
05/05/2026	227,138,202.15	France Conventional	EUROCLEAR BANK	0.01500	93.34
06/05/2026	5,505,518.76	SNAT EU	EUROCLEAR BANK	0.01500	2.26
06/05/2026	39,615,778.13	Austria Conventional	EUROCLEAR BANK	0.01500	16.28
06/05/2026	45,134,980.76	CADES	EUROCLEAR BANK	0.01500	18.55
06/05/2026	227,896,928.77	France Conventional	EUROCLEAR BANK	0.01500	93.66
07/05/2026	4,215,281.33	SNAT EU	EUROCLEAR BANK	0.01500	1.73
07/05/2026	39,844,475.38	Austria Conventional	EUROCLEAR BANK	0.01500	16.37
07/05/2026	45,274,673.72	CADES	EUROCLEAR BANK	0.01500	18.61
07/05/2026	229,688,107.96	France Conventional	EUROCLEAR BANK	0.01500	94.39
08/05/2026	2,458,572.53	SNAT EU	EUROCLEAR BANK	0.01500	1.01
08/05/2026	39,869,332.04	Austria Conventional	EUROCLEAR BANK	0.01500	16.38
08/05/2026	45,301,896.24	CADES	EUROCLEAR BANK	0.01500	18.62
08/05/2026	229,880,685.92	France Conventional	EUROCLEAR BANK	0.01500	94.47

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Account SQ54

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
09/05/2026	2,458,572.53	SNAT EU	EUROCLEAR BANK	0.01500	1.01
09/05/2026	39,869,332.04	Austria Conventional	EUROCLEAR BANK	0.01500	16.38
09/05/2026	45,301,896.24	CADES	EUROCLEAR BANK	0.01500	18.62
09/05/2026	229,880,685.92	France Conventional	EUROCLEAR BANK	0.01500	94.47
10/05/2026	2,458,572.53	SNAT EU	EUROCLEAR BANK	0.01500	1.01
10/05/2026	39,869,332.04	Austria Conventional	EUROCLEAR BANK	0.01500	16.38
10/05/2026	45,301,896.24	CADES	EUROCLEAR BANK	0.01500	18.62
10/05/2026	229,880,685.92	France Conventional	EUROCLEAR BANK	0.01500	94.47
11/05/2026	2,826,893.14	SNAT EU	EUROCLEAR BANK	0.01500	1.16
11/05/2026	39,847,061.67	Austria Conventional	EUROCLEAR BANK	0.01500	16.38
11/05/2026	45,272,096.56	CADES	EUROCLEAR BANK	0.01500	18.60
11/05/2026	229,851,594.62	France Conventional	EUROCLEAR BANK	0.01500	94.46
12/05/2026	3,114,110.60	SNAT EU	EUROCLEAR BANK	0.01500	1.28
12/05/2026	39,723,790.45	Austria Conventional	EUROCLEAR BANK	0.01500	16.32
12/05/2026	45,194,480.29	CADES	EUROCLEAR BANK	0.01500	18.57
12/05/2026	229,005,530.67	France Conventional	EUROCLEAR BANK	0.01500	94.11
13/05/2026	2,514,267.46	SNAT EU	EUROCLEAR BANK	0.01500	1.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ54

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
13/05/2026	39,727,786.80	Austria Conventional	EUROCLEAR BANK	0.01500	16.33
13/05/2026	45,320,630.27	CADES	EUROCLEAR BANK	0.01500	18.62
13/05/2026	228,564,651.32	France Conventional	EUROCLEAR BANK	0.01500	93.93
14/05/2026	2,395,237.80	SNAT EU	EUROCLEAR BANK	0.01500	0.98
14/05/2026	39,656,269.30	Austria Conventional	EUROCLEAR BANK	0.01500	16.30
14/05/2026	45,248,364.86	CADES	EUROCLEAR BANK	0.01500	18.60
14/05/2026	228,359,670.29	France Conventional	EUROCLEAR BANK	0.01500	93.85
15/05/2026	2,125,465.74	SNAT EU	EUROCLEAR BANK	0.01500	0.87
15/05/2026	40,047,360.91	Austria Conventional	EUROCLEAR BANK	0.01500	16.46
15/05/2026	45,564,475.47	CADES	EUROCLEAR BANK	0.01500	18.73
15/05/2026	230,964,616.66	France Conventional	EUROCLEAR BANK	0.01500	94.92
16/05/2026	2,125,465.74	SNAT EU	EUROCLEAR BANK	0.01500	0.87
16/05/2026	40,047,360.91	Austria Conventional	EUROCLEAR BANK	0.01500	16.46
16/05/2026	45,564,475.47	CADES	EUROCLEAR BANK	0.01500	18.73
16/05/2026	230,964,616.66	France Conventional	EUROCLEAR BANK	0.01500	94.92
17/05/2026	2,125,465.74	SNAT EU	EUROCLEAR BANK	0.01500	0.87
17/05/2026	40,047,360.91	Austria Conventional	EUROCLEAR BANK	0.01500	16.46

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ54

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	45,564,475.47	CADES	EUROCLEAR BANK	0.01500	18.73
17/05/2026	230,964,616.66	France Conventional	EUROCLEAR BANK	0.01500	94.92
18/05/2026	1,951,046.06	SNAT EU	EUROCLEAR BANK	0.01500	0.80
18/05/2026	39,805,335.11	Austria Conventional	EUROCLEAR BANK	0.01500	16.36
18/05/2026	45,550,214.46	CADES	EUROCLEAR BANK	0.01500	18.72
18/05/2026	228,591,133.11	France Conventional	EUROCLEAR BANK	0.01500	93.94
19/05/2026	931,944.27	SNAT EU	EUROCLEAR BANK	0.01500	0.38
19/05/2026	39,652,229.54	Austria Conventional	EUROCLEAR BANK	0.01500	16.30
19/05/2026	45,334,933.26	CADES	EUROCLEAR BANK	0.01500	18.63
19/05/2026	228,060,633.84	France Conventional	EUROCLEAR BANK	0.01500	93.72
20/05/2026	3,466,385.38	SNAT EU	EUROCLEAR BANK	0.01500	1.42
20/05/2026	39,488,894.30	Austria Conventional	EUROCLEAR BANK	0.01500	16.23
20/05/2026	45,199,162.81	CADES	EUROCLEAR BANK	0.01500	18.57
20/05/2026	224,284,852.96	France Conventional	EUROCLEAR BANK	0.01500	92.17
21/05/2026	7,560,247.19	SNAT EU	EUROCLEAR BANK	0.01500	3.11
21/05/2026	39,679,693.00	Austria Conventional	EUROCLEAR BANK	0.01500	16.31
21/05/2026	45,246,982.79	CADES	EUROCLEAR BANK	0.01500	18.59

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ54

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
21/05/2026	226,017,167.52	France Conventional	EUROCLEAR BANK	0.01500	92.88
22/05/2026	4,886,890.71	SNAT EU	EUROCLEAR BANK	0.01500	2.01
22/05/2026	39,646,133.34	Austria Conventional	EUROCLEAR BANK	0.01500	16.29
22/05/2026	45,200,422.32	CADES	EUROCLEAR BANK	0.01500	18.58
22/05/2026	225,794,538.60	France Conventional	EUROCLEAR BANK	0.01500	92.79
23/05/2026	4,886,890.71	SNAT EU	EUROCLEAR BANK	0.01500	2.01
23/05/2026	39,646,133.34	Austria Conventional	EUROCLEAR BANK	0.01500	16.29
23/05/2026	45,200,422.32	CADES	EUROCLEAR BANK	0.01500	18.58
23/05/2026	225,794,538.60	France Conventional	EUROCLEAR BANK	0.01500	92.79
24/05/2026	4,886,890.71	SNAT EU	EUROCLEAR BANK	0.01500	2.01
24/05/2026	39,646,133.34	Austria Conventional	EUROCLEAR BANK	0.01500	16.29
24/05/2026	45,200,422.32	CADES	EUROCLEAR BANK	0.01500	18.58
24/05/2026	225,794,538.60	France Conventional	EUROCLEAR BANK	0.01500	92.79
25/05/2026	5,193,460.49	SNAT EU	EUROCLEAR BANK	0.01500	2.13
25/05/2026	39,732,721.01	Austria Conventional	EUROCLEAR BANK	0.01500	16.33
25/05/2026	45,168,711.76	CADES	EUROCLEAR BANK	0.01500	18.56
25/05/2026	227,164,952.25	France Conventional	EUROCLEAR BANK	0.01500	93.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ54

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
26/05/2026	6,340,410.50	SNAT EU	EUROCLEAR BANK	0.01500	2.61
26/05/2026	39,905,756.46	Austria Conventional	EUROCLEAR BANK	0.01500	16.40
26/05/2026	45,188,809.41	CADES	EUROCLEAR BANK	0.01500	18.57
26/05/2026	228,705,939.32	France Conventional	EUROCLEAR BANK	0.01500	93.99
27/05/2026	9,642,822.19	SNAT EU	EUROCLEAR BANK	0.01500	3.96
27/05/2026	39,982,164.18	Austria Conventional	EUROCLEAR BANK	0.01500	16.43
27/05/2026	45,308,028.18	CADES	EUROCLEAR BANK	0.01500	18.62
27/05/2026	229,009,102.07	France Conventional	EUROCLEAR BANK	0.01500	94.11
28/05/2026	9,922,150.78	SNAT EU	EUROCLEAR BANK	0.01500	4.08
28/05/2026	39,974,258.15	Austria Conventional	EUROCLEAR BANK	0.01500	16.43
28/05/2026	45,361,494.23	CADES	EUROCLEAR BANK	0.01500	18.64
28/05/2026	229,138,628.23	France Conventional	EUROCLEAR BANK	0.01500	94.17
29/05/2026	11,300,425.75	SNAT EU	EUROCLEAR BANK	0.01500	4.64
29/05/2026	40,096,582.45	Austria Conventional	EUROCLEAR BANK	0.01500	16.48
29/05/2026	45,430,724.66	CADES	EUROCLEAR BANK	0.01500	18.67
29/05/2026	229,896,959.59	France Conventional	EUROCLEAR BANK	0.01500	94.48
30/05/2026	11,300,425.75	SNAT EU	EUROCLEAR BANK	0.01500	4.64

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ54

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
30/05/2026	40,096,582.45	Austria Conventional	EUROCLEAR BANK	0.01500	16.48
30/05/2026	45,430,724.66	CADES	EUROCLEAR BANK	0.01500	18.67
30/05/2026	229,896,959.59	France Conventional	EUROCLEAR BANK	0.01500	94.48
31/05/2026	11,300,425.75	SNAT EU	EUROCLEAR BANK	0.01500	4.64
31/05/2026	40,096,582.45	Austria Conventional	EUROCLEAR BANK	0.01500	16.48
31/05/2026	45,430,724.66	CADES	EUROCLEAR BANK	0.01500	18.67
31/05/2026	229,896,959.59	France Conventional	EUROCLEAR BANK	0.01500	94.48
				Total	4,064.08

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ97

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	17,719,933.57	0.36000	177.20
02/05/2026	17,719,933.57	0.36000	177.20
03/05/2026	17,719,933.57	0.36000	177.20
04/05/2026	16,870,592.82	0.36000	168.71
05/05/2026	16,878,515.59	0.36000	168.79
06/05/2026	17,118,662.99	0.36000	171.19
07/05/2026	17,118,662.99	0.36000	171.19
08/05/2026	17,118,662.99	0.36000	171.19
09/05/2026	17,118,662.99	0.36000	171.19
10/05/2026	17,118,662.99	0.36000	171.19
11/05/2026	17,118,662.99	0.36000	171.19
12/05/2026	17,118,662.99	0.36000	171.19
13/05/2026	17,042,088.68	0.36000	170.42
14/05/2026	17,875,173.08	0.36000	178.75
15/05/2026	17,917,374.00	0.36000	179.17

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ97

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	17,917,374.00	0.36000	179.17
17/05/2026	17,917,374.00	0.36000	179.17
18/05/2026	19,196,178.14	0.36000	191.96
19/05/2026	19,216,806.18	0.36000	192.17
20/05/2026	19,263,744.72	0.36000	192.64
21/05/2026	19,359,323.05	0.36000	193.59
22/05/2026	19,239,275.54	0.36000	192.39
23/05/2026	19,239,275.54	0.36000	192.39
24/05/2026	19,239,275.54	0.36000	192.39
25/05/2026	19,196,681.80	0.36000	191.97
26/05/2026	19,129,179.19	0.36000	191.29
27/05/2026	18,745,918.72	0.36000	187.46
28/05/2026	18,711,216.40	0.36000	187.11
29/05/2026	17,716,757.23	0.36000	177.17
30/05/2026	17,716,757.23	0.36000	177.17
31/05/2026	17,716,757.23	0.36000	177.17
		Total	5,590.96

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ97

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	688,085.86	0.18000	3.39
02/05/2026	688,085.86	0.18000	3.39
03/05/2026	688,085.86	0.18000	3.39
04/05/2026	688,085.86	0.18000	3.39
05/05/2026	688,085.86	0.18000	3.39
06/05/2026	688,085.86	0.18000	3.39
07/05/2026	640,154.58	0.18000	3.16
08/05/2026	226,826.14	0.18000	1.12
09/05/2026	226,826.14	0.18000	1.12
10/05/2026	226,826.14	0.18000	1.12
11/05/2026	169,460.18	0.18000	0.84
		Total	27.71

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ98

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	15,566,751.76	0.36000	155.67
02/05/2026	15,566,751.76	0.36000	155.67
03/05/2026	15,566,751.76	0.36000	155.67
04/05/2026	15,540,580.48	0.36000	155.41
05/05/2026	15,279,897.06	0.36000	152.80
06/05/2026	15,468,621.36	0.36000	154.69
07/05/2026	15,436,512.10	0.36000	154.37
08/05/2026	15,294,986.82	0.36000	152.95
09/05/2026	15,294,986.82	0.36000	152.95
10/05/2026	15,294,986.82	0.36000	152.95
11/05/2026	15,274,099.34	0.36000	152.74
12/05/2026	15,116,688.72	0.36000	151.17
13/05/2026	15,020,594.46	0.36000	150.21
14/05/2026	15,007,771.08	0.36000	150.08
15/05/2026	15,182,680.05	0.36000	151.83

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SQ98

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	15,182,680.05	0.36000	151.83
17/05/2026	15,182,680.05	0.36000	151.83
18/05/2026	14,787,534.50	0.36000	147.88
19/05/2026	14,666,019.90	0.36000	146.66
20/05/2026	14,614,317.91	0.36000	146.14
21/05/2026	14,760,562.23	0.36000	147.61
22/05/2026	14,831,644.34	0.36000	148.32
23/05/2026	14,831,644.34	0.36000	148.32
24/05/2026	14,831,644.34	0.36000	148.32
25/05/2026	15,062,244.32	0.36000	150.62
26/05/2026	15,053,166.32	0.36000	150.53
27/05/2026	15,156,505.93	0.36000	151.57
28/05/2026	15,305,364.13	0.36000	153.05
29/05/2026	15,470,144.45	0.36000	154.70
30/05/2026	15,470,144.45	0.36000	154.70
31/05/2026	15,470,144.45	0.36000	154.70
		Total	4,705.89

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SR03

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	51,665,782.64	0.36000	516.66
02/05/2026	51,665,782.64	0.36000	516.66
03/05/2026	51,665,782.64	0.36000	516.66
04/05/2026	47,893,903.82	0.36000	478.94
05/05/2026	47,893,903.82	0.36000	478.94
06/05/2026	47,893,903.82	0.36000	478.94
07/05/2026	47,893,903.82	0.36000	478.94
08/05/2026	47,893,903.82	0.36000	478.94
09/05/2026	47,893,903.82	0.36000	478.94
10/05/2026	47,893,903.82	0.36000	478.94
11/05/2026	47,893,903.82	0.36000	478.94
12/05/2026	47,893,903.82	0.36000	478.94
13/05/2026	48,016,359.20	0.36000	480.16
14/05/2026	48,700,243.21	0.36000	487.00
15/05/2026	51,521,093.83	0.36000	515.21

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SR03

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	51,521,093.83	0.36000	515.21
17/05/2026	51,521,093.83	0.36000	515.21
18/05/2026	50,173,860.07	0.36000	501.74
19/05/2026	49,959,615.61	0.36000	499.60
20/05/2026	49,958,195.19	0.36000	499.58
21/05/2026	49,836,340.77	0.36000	498.36
22/05/2026	49,803,805.11	0.36000	498.04
23/05/2026	49,803,805.11	0.36000	498.04
24/05/2026	49,803,805.11	0.36000	498.04
25/05/2026	54,820,194.52	0.36000	548.20
26/05/2026	48,834,006.54	0.36000	488.34
27/05/2026	49,268,194.49	0.36000	492.68
28/05/2026	49,213,189.79	0.36000	492.13
29/05/2026	49,025,854.16	0.36000	490.26
30/05/2026	49,025,854.16	0.36000	490.26
31/05/2026	49,025,854.16	0.36000	490.26
		Total	15,358.75

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SR03

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,910,028.75	0.18000	14.35
02/05/2026	2,910,028.75	0.18000	14.35
03/05/2026	2,910,028.75	0.18000	14.35
04/05/2026	2,910,028.75	0.18000	14.35
05/05/2026	2,711,382.25	0.18000	13.37
06/05/2026	2,652,913.94	0.18000	13.08
07/05/2026	2,415,015.74	0.18000	11.91
08/05/2026	2,271,496.71	0.18000	11.20
09/05/2026	2,271,496.71	0.18000	11.20
10/05/2026	2,271,496.71	0.18000	11.20
11/05/2026	2,169,941.92	0.18000	10.70
12/05/2026	1,868,491.39	0.18000	9.21
13/05/2026	1,200,228.77	0.18000	5.92
14/05/2026	1,137,907.60	0.18000	5.61
15/05/2026	1,080,821.54	0.18000	5.33

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SR03

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	1,080,821.54	0.18000	5.33
17/05/2026	1,080,821.54	0.18000	5.33
		Total	176.81

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SR83

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
12/05/2026	12,608,662.64	0.36000	126.09
15/05/2026	5,217,947.68	0.36000	52.18
16/05/2026	5,217,947.68	0.36000	52.18
17/05/2026	5,217,947.68	0.36000	52.18
		Total	282.63

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SR83

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	640,124,752.92	Denmark Conventional	EUROCLEAR BANK	0.01500	263.06
02/05/2026	640,124,752.92	Denmark Conventional	EUROCLEAR BANK	0.01500	263.06
03/05/2026	640,124,752.92	Denmark Conventional	EUROCLEAR BANK	0.01500	263.06
04/05/2026	641,603,549.95	Denmark Conventional	EUROCLEAR BANK	0.01500	263.67
05/05/2026	637,401,332.11	Denmark Conventional	EUROCLEAR BANK	0.01500	261.95
06/05/2026	621,956,315.38	Denmark Conventional	EUROCLEAR BANK	0.01500	255.60
07/05/2026	620,153,010.61	Denmark Conventional	EUROCLEAR BANK	0.01500	254.86
08/05/2026	619,615,344.11	Denmark Conventional	EUROCLEAR BANK	0.01500	254.64
09/05/2026	619,615,344.11	Denmark Conventional	EUROCLEAR BANK	0.01500	254.64
10/05/2026	619,615,344.11	Denmark Conventional	EUROCLEAR BANK	0.01500	254.64
11/05/2026	630,197,486.12	Denmark Conventional	EUROCLEAR BANK	0.01500	258.99
12/05/2026	630,330,282.27	Denmark Conventional	EUROCLEAR BANK	0.01500	259.04
13/05/2026	630,637,093.94	Denmark Conventional	EUROCLEAR BANK	0.01500	259.17
14/05/2026	632,480,067.01	Denmark Conventional	EUROCLEAR BANK	0.01500	259.92
15/05/2026	637,976,451.75	Denmark Conventional	EUROCLEAR BANK	0.01500	262.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SR83

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	637,976,451.75	Denmark Conventional	EUROCLEAR BANK	0.01500	262.18
17/05/2026	637,976,451.75	Denmark Conventional	EUROCLEAR BANK	0.01500	262.18
18/05/2026	635,890,885.95	Denmark Conventional	EUROCLEAR BANK	0.01500	261.33
19/05/2026	631,524,199.67	Denmark Conventional	EUROCLEAR BANK	0.01500	259.53
20/05/2026	632,672,728.69	Denmark Conventional	EUROCLEAR BANK	0.01500	260.00
21/05/2026	626,672,329.53	Denmark Conventional	EUROCLEAR BANK	0.01500	257.54
22/05/2026	612,703,938.07	Denmark Conventional	EUROCLEAR BANK	0.01500	251.80
23/05/2026	612,703,938.07	Denmark Conventional	EUROCLEAR BANK	0.01500	251.80
24/05/2026	612,703,938.07	Denmark Conventional	EUROCLEAR BANK	0.01500	251.80
25/05/2026	610,248,658.26	Denmark Conventional	EUROCLEAR BANK	0.01500	250.79
26/05/2026	612,281,356.85	Denmark Conventional	EUROCLEAR BANK	0.01500	251.62
27/05/2026	617,935,734.10	Denmark Conventional	EUROCLEAR BANK	0.01500	253.95
28/05/2026	610,514,809.66	Denmark Conventional	EUROCLEAR BANK	0.01500	250.90
29/05/2026	613,604,917.96	Denmark Conventional	EUROCLEAR BANK	0.01500	252.17
30/05/2026	613,604,917.96	Denmark Conventional	EUROCLEAR BANK	0.01500	252.17
31/05/2026	613,604,917.96	Denmark Conventional	EUROCLEAR BANK	0.01500	252.17
				Total	7,970.37

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SR83

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	36,327,845.65	0.18000	181.64
16/05/2026	36,327,845.65	0.18000	181.64
17/05/2026	36,327,845.65	0.18000	181.64
		Total	544.92

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account ST25

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	817,709.06	0.36000	8.18
02/05/2026	817,709.06	0.36000	8.18
03/05/2026	817,709.06	0.36000	8.18
04/05/2026	817,709.06	0.36000	8.18
05/05/2026	817,709.06	0.36000	8.18
06/05/2026	817,709.06	0.36000	8.18
07/05/2026	817,709.06	0.36000	8.18
08/05/2026	817,709.06	0.36000	8.18
09/05/2026	817,709.06	0.36000	8.18
10/05/2026	817,709.06	0.36000	8.18
11/05/2026	817,709.06	0.36000	8.18
12/05/2026	817,709.06	0.36000	8.18
13/05/2026	817,709.06	0.36000	8.18
14/05/2026	817,709.06	0.36000	8.18
15/05/2026	817,709.06	0.36000	8.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account ST25

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	817,709.06	0.36000	8.18
17/05/2026	817,709.06	0.36000	8.18
18/05/2026	817,709.06	0.36000	8.18
19/05/2026	817,709.06	0.36000	8.18
20/05/2026	817,709.06	0.36000	8.18
21/05/2026	817,709.06	0.36000	8.18
22/05/2026	817,709.06	0.36000	8.18
23/05/2026	817,709.06	0.36000	8.18
24/05/2026	817,709.06	0.36000	8.18
25/05/2026	817,709.06	0.36000	8.18
26/05/2026	817,709.06	0.36000	8.18
27/05/2026	817,709.06	0.36000	8.18
28/05/2026	817,709.06	0.36000	8.18
29/05/2026	817,709.06	0.36000	8.18
30/05/2026	817,709.06	0.36000	8.18
31/05/2026	817,709.06	0.36000	8.18
		Total	253.49

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account ST25

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	1,824,353.12	Spain Conventional	EUROCLEAR BANK	0.01500	0.75
02/05/2026	1,824,353.12	Spain Conventional	EUROCLEAR BANK	0.01500	0.75
03/05/2026	1,824,353.12	Spain Conventional	EUROCLEAR BANK	0.01500	0.75
04/05/2026	2,720,792.22	Spain Conventional	EUROCLEAR BANK	0.01500	1.12
05/05/2026	2,509,556.26	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
06/05/2026	2,491,470.97	Spain Conventional	EUROCLEAR BANK	0.01500	1.02
07/05/2026	2,513,131.37	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
08/05/2026	2,511,449.76	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
09/05/2026	2,511,449.76	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
10/05/2026	2,511,449.76	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
11/05/2026	2,514,739.11	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
12/05/2026	2,498,682.96	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
13/05/2026	2,481,710.85	Spain Conventional	EUROCLEAR BANK	0.01500	1.02
14/05/2026	2,488,004.86	Spain Conventional	EUROCLEAR BANK	0.01500	1.02
15/05/2026	2,502,097.15	Spain Conventional	EUROCLEAR BANK	0.01500	1.03

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account ST25

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	2,502,097.15	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
17/05/2026	2,502,097.15	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
18/05/2026	2,471,478.87	Spain Conventional	EUROCLEAR BANK	0.01500	1.02
19/05/2026	2,473,569.68	Spain Conventional	EUROCLEAR BANK	0.01500	1.02
20/05/2026	2,472,445.55	Spain Conventional	EUROCLEAR BANK	0.01500	1.02
21/05/2026	2,500,387.74	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
22/05/2026	2,500,372.83	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
23/05/2026	2,500,372.83	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
24/05/2026	2,500,372.83	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
25/05/2026	3,057,818.31	Spain Conventional	EUROCLEAR BANK	0.01500	1.26
26/05/2026	2,516,734.66	Spain Conventional	EUROCLEAR BANK	0.01500	1.03
27/05/2026	2,523,810.83	Spain Conventional	EUROCLEAR BANK	0.01500	1.04
28/05/2026	2,531,181.62	Spain Conventional	EUROCLEAR BANK	0.01500	1.04
29/05/2026	2,539,787.27	Spain Conventional	EUROCLEAR BANK	0.01500	1.04
30/05/2026	2,539,787.27	Spain Conventional	EUROCLEAR BANK	0.01500	1.04
31/05/2026	2,539,787.27	Spain Conventional	EUROCLEAR BANK	0.01500	1.04
				Total	31.40

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SU79

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,040,815.21	Germany Conventional	EUROCLEAR BANK	0.01500	0.84
02/05/2026	2,040,815.21	Germany Conventional	EUROCLEAR BANK	0.01500	0.84
03/05/2026	2,040,815.21	Germany Conventional	EUROCLEAR BANK	0.01500	0.84
04/05/2026	1,960,937.94	Germany Conventional	EUROCLEAR BANK	0.01500	0.81
05/05/2026	1,949,665.05	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
06/05/2026	1,950,800.21	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
07/05/2026	1,952,092.39	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
08/05/2026	1,947,700.10	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
09/05/2026	1,947,700.10	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
10/05/2026	1,947,700.10	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
11/05/2026	1,943,066.03	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
12/05/2026	1,930,203.62	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
13/05/2026	1,933,511.99	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
14/05/2026	1,931,229.30	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
15/05/2026	1,949,626.23	Germany Conventional	EUROCLEAR BANK	0.01500	0.80

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SU79

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	1,949,626.23	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
17/05/2026	1,949,626.23	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
18/05/2026	1,937,730.65	Germany Conventional	EUROCLEAR BANK	0.01500	0.80
19/05/2026	1,917,567.31	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
20/05/2026	1,910,046.03	Germany Conventional	EUROCLEAR BANK	0.01500	0.78
21/05/2026	1,916,007.58	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
22/05/2026	1,915,347.28	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
23/05/2026	1,915,347.28	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
24/05/2026	1,915,347.28	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
25/05/2026	1,932,008.72	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
26/05/2026	1,909,371.95	Germany Conventional	EUROCLEAR BANK	0.01500	0.78
27/05/2026	1,921,014.07	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
28/05/2026	1,925,151.54	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
29/05/2026	1,927,739.14	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
30/05/2026	1,927,739.14	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
31/05/2026	1,927,739.14	Germany Conventional	EUROCLEAR BANK	0.01500	0.79
				Total	24.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SV96

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	295,557.76	0.36000	2.96
02/05/2026	295,557.76	0.36000	2.96
03/05/2026	295,557.76	0.36000	2.96
04/05/2026	279,088.71	0.36000	2.79
05/05/2026	266,942.77	0.36000	2.67
06/05/2026	268,627.97	0.36000	2.69
07/05/2026	251,896.69	0.36000	2.52
08/05/2026	252,185.25	0.36000	2.52
09/05/2026	252,185.25	0.36000	2.52
10/05/2026	252,185.25	0.36000	2.52
11/05/2026	251,288.87	0.36000	2.51
12/05/2026	250,773.50	0.36000	2.51
13/05/2026	249,862.28	0.36000	2.50
14/05/2026	244,620.62	0.36000	2.45
15/05/2026	243,480.99	0.36000	2.43

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SV96

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	243,480.99	0.36000	2.43
17/05/2026	243,480.99	0.36000	2.43
18/05/2026	240,861.97	0.36000	2.41
19/05/2026	215,024.49	0.36000	2.15
20/05/2026	215,213.04	0.36000	2.15
21/05/2026	215,958.90	0.36000	2.16
22/05/2026	216,901.29	0.36000	2.17
23/05/2026	216,901.29	0.36000	2.17
24/05/2026	216,901.29	0.36000	2.17
25/05/2026	206,254.50	0.36000	2.06
26/05/2026	206,533.71	0.36000	2.07
27/05/2026	205,639.83	0.36000	2.06
28/05/2026	205,386.98	0.36000	2.05
29/05/2026	205,657.53	0.36000	2.06
30/05/2026	205,657.53	0.36000	2.06
31/05/2026	205,657.53	0.36000	2.06
		Total	74.15

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW22

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	10,340,441.59	0.36000	103.40
		Total	103.40

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	16,467,975.01	Finland Conventional	EUROCLEAR BANK	0.01500	6.77
01/05/2026	24,618,515.23	CADES	EUROCLEAR BANK	0.01500	10.12
01/05/2026	24,636,226.58	Germany Conventional	EUROCLEAR BANK	0.01500	10.12
01/05/2026	35,817,869.15	AGCY KFW	EUROCLEAR BANK	0.01500	14.72
01/05/2026	37,084,655.88	European Investment Bank	EUROCLEAR BANK	0.01500	15.24
01/05/2026	77,424,732.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.82
01/05/2026	203,154,387.98	SNAT EU	EUROCLEAR BANK	0.01500	83.49
02/05/2026	16,467,975.01	Finland Conventional	EUROCLEAR BANK	0.01500	6.77
02/05/2026	24,618,515.23	CADES	EUROCLEAR BANK	0.01500	10.12
02/05/2026	24,636,226.58	Germany Conventional	EUROCLEAR BANK	0.01500	10.12
02/05/2026	35,817,869.15	AGCY KFW	EUROCLEAR BANK	0.01500	14.72
02/05/2026	37,084,655.88	European Investment Bank	EUROCLEAR BANK	0.01500	15.24
02/05/2026	77,424,732.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.82
02/05/2026	203,154,387.98	SNAT EU	EUROCLEAR BANK	0.01500	83.49
03/05/2026	16,467,975.01	Finland Conventional	EUROCLEAR BANK	0.01500	6.77

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
03/05/2026	24,618,515.23	CADES	EUROCLEAR BANK	0.01500	10.12
03/05/2026	24,636,226.58	Germany Conventional	EUROCLEAR BANK	0.01500	10.12
03/05/2026	35,817,869.15	AGCY KFW	EUROCLEAR BANK	0.01500	14.72
03/05/2026	37,084,655.88	European Investment Bank	EUROCLEAR BANK	0.01500	15.24
03/05/2026	77,424,732.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.82
03/05/2026	203,154,387.98	SNAT EU	EUROCLEAR BANK	0.01500	83.49
04/05/2026	313,857.40	AGCY KFW	EUROCLEAR BANK	0.01500	0.13
04/05/2026	16,475,609.68	Finland Conventional	EUROCLEAR BANK	0.01500	6.77
04/05/2026	24,629,928.54	CADES	EUROCLEAR BANK	0.01500	10.12
04/05/2026	24,647,648.10	Germany Conventional	EUROCLEAR BANK	0.01500	10.13
04/05/2026	37,101,848.59	European Investment Bank	EUROCLEAR BANK	0.01500	15.25
04/05/2026	77,460,626.71	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.83
04/05/2026	203,248,571.75	SNAT EU	EUROCLEAR BANK	0.01500	83.53
05/05/2026	16,435,137.27	Finland Conventional	EUROCLEAR BANK	0.01500	6.75
05/05/2026	24,521,582.86	Germany Conventional	EUROCLEAR BANK	0.01500	10.08
05/05/2026	24,606,939.66	CADES	EUROCLEAR BANK	0.01500	10.11
05/05/2026	36,998,230.02	European Investment Bank	EUROCLEAR BANK	0.01500	15.20

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
05/05/2026	77,104,814.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.69
05/05/2026	200,910,385.21	SNAT EU	EUROCLEAR BANK	0.01500	82.57
06/05/2026	16,469,389.72	Finland Conventional	EUROCLEAR BANK	0.01500	6.77
06/05/2026	24,544,255.75	Germany Conventional	EUROCLEAR BANK	0.01500	10.09
06/05/2026	24,624,380.98	CADES	EUROCLEAR BANK	0.01500	10.12
06/05/2026	37,056,524.33	European Investment Bank	EUROCLEAR BANK	0.01500	15.23
06/05/2026	77,218,295.21	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.73
06/05/2026	199,958,108.49	SNAT EU	EUROCLEAR BANK	0.01500	82.17
07/05/2026	16,558,914.72	Finland Conventional	EUROCLEAR BANK	0.01500	6.81
07/05/2026	24,710,558.81	CADES	EUROCLEAR BANK	0.01500	10.16
07/05/2026	24,743,421.33	Germany Conventional	EUROCLEAR BANK	0.01500	10.17
07/05/2026	37,288,614.51	European Investment Bank	EUROCLEAR BANK	0.01500	15.32
07/05/2026	77,857,360.42	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.00
07/05/2026	202,424,352.26	SNAT EU	EUROCLEAR BANK	0.01500	83.19
08/05/2026	16,574,340.49	Finland Conventional	EUROCLEAR BANK	0.01500	6.81
08/05/2026	24,729,802.35	CADES	EUROCLEAR BANK	0.01500	10.16
08/05/2026	24,779,905.37	Germany Conventional	EUROCLEAR BANK	0.01500	10.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW22

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	37,332,795.19	European Investment Bank	EUROCLEAR BANK	0.01500	15.34
08/05/2026	77,967,302.94	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.04
08/05/2026	202,115,184.99	SNAT EU	EUROCLEAR BANK	0.01500	83.06
09/05/2026	16,574,340.49	Finland Conventional	EUROCLEAR BANK	0.01500	6.81
09/05/2026	24,729,802.35	CADES	EUROCLEAR BANK	0.01500	10.16
09/05/2026	24,779,905.37	Germany Conventional	EUROCLEAR BANK	0.01500	10.18
09/05/2026	37,332,795.19	European Investment Bank	EUROCLEAR BANK	0.01500	15.34
09/05/2026	77,967,302.94	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.04
09/05/2026	202,115,184.99	SNAT EU	EUROCLEAR BANK	0.01500	83.06
10/05/2026	16,574,340.49	Finland Conventional	EUROCLEAR BANK	0.01500	6.81
10/05/2026	24,729,802.35	CADES	EUROCLEAR BANK	0.01500	10.16
10/05/2026	24,779,905.37	Germany Conventional	EUROCLEAR BANK	0.01500	10.18
10/05/2026	37,332,795.19	European Investment Bank	EUROCLEAR BANK	0.01500	15.34
10/05/2026	77,967,302.94	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.04
10/05/2026	202,115,184.99	SNAT EU	EUROCLEAR BANK	0.01500	83.06
11/05/2026	16,562,937.96	Finland Conventional	EUROCLEAR BANK	0.01500	6.81
11/05/2026	24,712,614.39	CADES	EUROCLEAR BANK	0.01500	10.16

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
11/05/2026	24,759,638.08	Germany Conventional	EUROCLEAR BANK	0.01500	10.18
11/05/2026	37,313,158.79	European Investment Bank	EUROCLEAR BANK	0.01500	15.33
11/05/2026	77,884,620.57	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.01
11/05/2026	202,343,059.37	SNAT EU	EUROCLEAR BANK	0.01500	83.15
12/05/2026	16,512,670.44	Finland Conventional	EUROCLEAR BANK	0.01500	6.79
12/05/2026	24,624,461.97	Germany Conventional	EUROCLEAR BANK	0.01500	10.12
12/05/2026	24,669,280.07	CADES	EUROCLEAR BANK	0.01500	10.14
12/05/2026	37,194,976.55	European Investment Bank	EUROCLEAR BANK	0.01500	15.29
12/05/2026	77,476,862.60	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.84
12/05/2026	200,691,458.75	SNAT EU	EUROCLEAR BANK	0.01500	82.48
13/05/2026	16,523,590.16	Finland Conventional	EUROCLEAR BANK	0.01500	6.79
13/05/2026	24,556,927.95	Germany Conventional	EUROCLEAR BANK	0.01500	10.09
13/05/2026	24,734,456.70	CADES	EUROCLEAR BANK	0.01500	10.16
13/05/2026	37,187,671.97	European Investment Bank	EUROCLEAR BANK	0.01500	15.28
13/05/2026	77,263,508.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.75
13/05/2026	199,407,685.92	SNAT EU	EUROCLEAR BANK	0.01500	81.95
14/05/2026	16,498,847.20	Finland Conventional	EUROCLEAR BANK	0.01500	6.78

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
14/05/2026	24,515,597.52	Germany Conventional	EUROCLEAR BANK	0.01500	10.07
14/05/2026	24,696,682.30	CADES	EUROCLEAR BANK	0.01500	10.15
14/05/2026	37,133,759.43	European Investment Bank	EUROCLEAR BANK	0.01500	15.26
14/05/2026	77,133,347.47	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.70
14/05/2026	199,620,528.46	SNAT EU	EUROCLEAR BANK	0.01500	82.04
15/05/2026	16,651,574.76	Finland Conventional	EUROCLEAR BANK	0.01500	6.84
15/05/2026	24,846,455.21	Germany Conventional	EUROCLEAR BANK	0.01500	10.21
15/05/2026	24,881,491.67	CADES	EUROCLEAR BANK	0.01500	10.23
15/05/2026	37,499,708.27	European Investment Bank	EUROCLEAR BANK	0.01500	15.41
15/05/2026	78,164,925.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.12
15/05/2026	202,976,137.78	SNAT EU	EUROCLEAR BANK	0.01500	83.41
16/05/2026	16,651,574.76	Finland Conventional	EUROCLEAR BANK	0.01500	6.84
16/05/2026	24,846,455.21	Germany Conventional	EUROCLEAR BANK	0.01500	10.21
16/05/2026	24,881,491.67	CADES	EUROCLEAR BANK	0.01500	10.23
16/05/2026	37,499,708.27	European Investment Bank	EUROCLEAR BANK	0.01500	15.41
16/05/2026	78,164,925.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.12
16/05/2026	202,976,137.78	SNAT EU	EUROCLEAR BANK	0.01500	83.41

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	16,651,574.76	Finland Conventional	EUROCLEAR BANK	0.01500	6.84
17/05/2026	24,846,455.21	Germany Conventional	EUROCLEAR BANK	0.01500	10.21
17/05/2026	24,881,491.67	CADES	EUROCLEAR BANK	0.01500	10.23
17/05/2026	37,499,708.27	European Investment Bank	EUROCLEAR BANK	0.01500	15.41
17/05/2026	78,164,925.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.12
17/05/2026	202,976,137.78	SNAT EU	EUROCLEAR BANK	0.01500	83.41
18/05/2026	16,566,661.93	Finland Conventional	EUROCLEAR BANK	0.01500	6.81
18/05/2026	24,509,554.52	Germany Conventional	EUROCLEAR BANK	0.01500	10.07
18/05/2026	24,864,806.88	CADES	EUROCLEAR BANK	0.01500	10.22
18/05/2026	37,234,809.71	European Investment Bank	EUROCLEAR BANK	0.01500	15.30
18/05/2026	77,154,982.09	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.71
18/05/2026	198,287,033.22	SNAT EU	EUROCLEAR BANK	0.01500	81.49
19/05/2026	16,504,247.51	Finland Conventional	EUROCLEAR BANK	0.01500	6.78
19/05/2026	24,412,269.22	Germany Conventional	EUROCLEAR BANK	0.01500	10.03
19/05/2026	24,751,729.64	CADES	EUROCLEAR BANK	0.01500	10.17
19/05/2026	37,091,059.00	European Investment Bank	EUROCLEAR BANK	0.01500	15.24
19/05/2026	76,864,347.21	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.59

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
19/05/2026	195,374,642.16	SNAT EU	EUROCLEAR BANK	0.01500	80.29
20/05/2026	16,434,202.96	Finland Conventional	EUROCLEAR BANK	0.01500	6.75
20/05/2026	24,245,592.46	Germany Conventional	EUROCLEAR BANK	0.01500	9.96
20/05/2026	24,677,875.34	CADES	EUROCLEAR BANK	0.01500	10.14
20/05/2026	36,906,875.41	European Investment Bank	EUROCLEAR BANK	0.01500	15.17
20/05/2026	76,361,390.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.38
20/05/2026	195,284,523.63	SNAT EU	EUROCLEAR BANK	0.01500	80.25
21/05/2026	16,521,479.43	Finland Conventional	EUROCLEAR BANK	0.01500	6.79
21/05/2026	24,502,669.03	Germany Conventional	EUROCLEAR BANK	0.01500	10.07
21/05/2026	24,712,749.23	CADES	EUROCLEAR BANK	0.01500	10.16
21/05/2026	37,121,878.72	European Investment Bank	EUROCLEAR BANK	0.01500	15.26
21/05/2026	77,151,897.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.71
21/05/2026	198,887,459.98	SNAT EU	EUROCLEAR BANK	0.01500	81.73
22/05/2026	16,507,445.39	Finland Conventional	EUROCLEAR BANK	0.01500	6.78
22/05/2026	24,505,548.87	Germany Conventional	EUROCLEAR BANK	0.01500	10.07
22/05/2026	24,690,545.82	CADES	EUROCLEAR BANK	0.01500	10.15
22/05/2026	37,094,471.27	European Investment Bank	EUROCLEAR BANK	0.01500	15.24

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
22/05/2026	77,113,953.72	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.69
22/05/2026	198,520,174.53	SNAT EU	EUROCLEAR BANK	0.01500	81.58
23/05/2026	16,507,445.39	Finland Conventional	EUROCLEAR BANK	0.01500	6.78
23/05/2026	24,505,548.87	Germany Conventional	EUROCLEAR BANK	0.01500	10.07
23/05/2026	24,690,545.82	CADES	EUROCLEAR BANK	0.01500	10.15
23/05/2026	37,094,471.27	European Investment Bank	EUROCLEAR BANK	0.01500	15.24
23/05/2026	77,113,953.72	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.69
23/05/2026	198,520,174.53	SNAT EU	EUROCLEAR BANK	0.01500	81.58
24/05/2026	16,507,445.39	Finland Conventional	EUROCLEAR BANK	0.01500	6.78
24/05/2026	24,505,548.87	Germany Conventional	EUROCLEAR BANK	0.01500	10.07
24/05/2026	24,690,545.82	CADES	EUROCLEAR BANK	0.01500	10.15
24/05/2026	37,094,471.27	European Investment Bank	EUROCLEAR BANK	0.01500	15.24
24/05/2026	77,113,953.72	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.69
24/05/2026	198,520,174.53	SNAT EU	EUROCLEAR BANK	0.01500	81.58
25/05/2026	16,531,413.62	Finland Conventional	EUROCLEAR BANK	0.01500	6.79
25/05/2026	24,658,431.98	Germany Conventional	EUROCLEAR BANK	0.01500	10.13
25/05/2026	24,678,182.32	CADES	EUROCLEAR BANK	0.01500	10.14

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Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	37,182,712.93	European Investment Bank	EUROCLEAR BANK	0.01500	15.28
25/05/2026	77,568,451.94	Nederlands Conventional	EUROCLEAR BANK	0.01500	31.88
25/05/2026	202,569,683.68	SNAT EU	EUROCLEAR BANK	0.01500	83.25
26/05/2026	16,599,925.14	Finland Conventional	EUROCLEAR BANK	0.01500	6.82
26/05/2026	24,698,354.09	CADES	EUROCLEAR BANK	0.01500	10.15
26/05/2026	24,891,079.18	Germany Conventional	EUROCLEAR BANK	0.01500	10.23
26/05/2026	37,354,416.52	European Investment Bank	EUROCLEAR BANK	0.01500	15.35
26/05/2026	78,269,393.90	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.17
26/05/2026	204,654,559.26	SNAT EU	EUROCLEAR BANK	0.01500	84.10
27/05/2026	12,576.01	AGCY KFW	EUROCLEAR BANK	0.01500	0.01
27/05/2026	16,626,944.12	Finland Conventional	EUROCLEAR BANK	0.01500	6.83
27/05/2026	24,760,434.16	CADES	EUROCLEAR BANK	0.01500	10.18
27/05/2026	24,902,907.31	Germany Conventional	EUROCLEAR BANK	0.01500	10.23
27/05/2026	37,426,890.57	European Investment Bank	EUROCLEAR BANK	0.01500	15.38
27/05/2026	78,310,161.10	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.18
27/05/2026	205,715,655.44	SNAT EU	EUROCLEAR BANK	0.01500	84.54
28/05/2026	16,637,271.60	Finland Conventional	EUROCLEAR BANK	0.01500	6.84

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
28/05/2026	24,789,964.15	CADES	EUROCLEAR BANK	0.01500	10.19
28/05/2026	24,876,104.49	Germany Conventional	EUROCLEAR BANK	0.01500	10.22
28/05/2026	37,459,448.42	European Investment Bank	EUROCLEAR BANK	0.01500	15.39
28/05/2026	78,229,704.50	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.15
28/05/2026	205,238,292.13	SNAT EU	EUROCLEAR BANK	0.01500	84.34
29/05/2026	1,456,207.20	AGCY KFW	EUROCLEAR BANK	0.01500	0.60
29/05/2026	16,667,041.05	Finland Conventional	EUROCLEAR BANK	0.01500	6.85
29/05/2026	24,829,829.73	CADES	EUROCLEAR BANK	0.01500	10.20
29/05/2026	24,978,862.69	Germany Conventional	EUROCLEAR BANK	0.01500	10.27
29/05/2026	37,581,609.12	European Investment Bank	EUROCLEAR BANK	0.01500	15.44
29/05/2026	78,521,817.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.27
29/05/2026	206,443,927.89	SNAT EU	EUROCLEAR BANK	0.01500	84.84
30/05/2026	1,456,207.20	AGCY KFW	EUROCLEAR BANK	0.01500	0.60
30/05/2026	16,667,041.05	Finland Conventional	EUROCLEAR BANK	0.01500	6.85
30/05/2026	24,829,829.73	CADES	EUROCLEAR BANK	0.01500	10.20
30/05/2026	24,978,862.69	Germany Conventional	EUROCLEAR BANK	0.01500	10.27
30/05/2026	37,581,609.12	European Investment Bank	EUROCLEAR BANK	0.01500	15.44

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
30/05/2026	78,521,817.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.27
30/05/2026	206,443,927.89	SNAT EU	EUROCLEAR BANK	0.01500	84.84
31/05/2026	1,456,207.20	AGCY KFW	EUROCLEAR BANK	0.01500	0.60
31/05/2026	16,667,041.05	Finland Conventional	EUROCLEAR BANK	0.01500	6.85
31/05/2026	24,829,829.73	CADES	EUROCLEAR BANK	0.01500	10.20
31/05/2026	24,978,862.69	Germany Conventional	EUROCLEAR BANK	0.01500	10.27
31/05/2026	37,581,609.12	European Investment Bank	EUROCLEAR BANK	0.01500	15.44
31/05/2026	78,521,817.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	32.27
31/05/2026	206,443,927.89	SNAT EU	EUROCLEAR BANK	0.01500	84.84
				Total	4,920.37

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Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
20/05/2026	11,022,526.06	0.18000	55.11
		Total	55.11

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Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
12/05/2026	4,999,924.51	0.36000	50.00
		Total	50.00

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	156,144,997.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.17
01/05/2026	175,952,082.80	France Conventional	EUROCLEAR BANK	0.01500	72.31
02/05/2026	156,144,997.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.17
02/05/2026	175,952,082.80	France Conventional	EUROCLEAR BANK	0.01500	72.31
03/05/2026	156,144,997.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.17
03/05/2026	175,952,082.80	France Conventional	EUROCLEAR BANK	0.01500	72.31
04/05/2026	156,453,889.61	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.30
04/05/2026	176,033,655.39	France Conventional	EUROCLEAR BANK	0.01500	72.34
05/05/2026	155,153,873.81	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.76
05/05/2026	174,826,563.02	France Conventional	EUROCLEAR BANK	0.01500	71.85
06/05/2026	154,063,593.98	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.31
06/05/2026	175,562,639.84	France Conventional	EUROCLEAR BANK	0.01500	72.15
07/05/2026	155,269,377.54	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.81
07/05/2026	177,400,528.32	France Conventional	EUROCLEAR BANK	0.01500	72.90
08/05/2026	155,344,099.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.84

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	177,598,220.71	France Conventional	EUROCLEAR BANK	0.01500	72.99
09/05/2026	155,344,099.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.84
09/05/2026	177,598,220.71	France Conventional	EUROCLEAR BANK	0.01500	72.99
10/05/2026	155,344,099.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.84
10/05/2026	177,598,220.71	France Conventional	EUROCLEAR BANK	0.01500	72.99
11/05/2026	155,070,725.63	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.73
11/05/2026	177,639,146.67	France Conventional	EUROCLEAR BANK	0.01500	73.00
12/05/2026	153,861,210.64	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.23
12/05/2026	176,714,587.96	France Conventional	EUROCLEAR BANK	0.01500	72.62
13/05/2026	153,261,004.11	Nederlands Conventional	EUROCLEAR BANK	0.01500	62.98
13/05/2026	175,851,070.09	France Conventional	EUROCLEAR BANK	0.01500	72.27
14/05/2026	152,111,271.34	Nederlands Conventional	EUROCLEAR BANK	0.01500	62.51
14/05/2026	175,761,092.90	France Conventional	EUROCLEAR BANK	0.01500	72.23
15/05/2026	148,681,810.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	61.10
15/05/2026	182,807,151.08	France Conventional	EUROCLEAR BANK	0.01500	75.13
16/05/2026	148,681,810.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	61.10
16/05/2026	182,807,151.08	France Conventional	EUROCLEAR BANK	0.01500	75.13

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Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	148,681,810.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	61.10
17/05/2026	182,807,151.08	France Conventional	EUROCLEAR BANK	0.01500	75.13
18/05/2026	147,649,635.40	Nederlands Conventional	EUROCLEAR BANK	0.01500	60.68
18/05/2026	179,747,558.93	France Conventional	EUROCLEAR BANK	0.01500	73.87
19/05/2026	144,977,291.05	Nederlands Conventional	EUROCLEAR BANK	0.01500	59.58
19/05/2026	179,503,909.27	France Conventional	EUROCLEAR BANK	0.01500	73.77
20/05/2026	146,373,477.66	Nederlands Conventional	EUROCLEAR BANK	0.01500	60.15
20/05/2026	176,524,588.95	France Conventional	EUROCLEAR BANK	0.01500	72.54
21/05/2026	155,472,731.09	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.89
21/05/2026	170,859,984.79	France Conventional	EUROCLEAR BANK	0.01500	70.22
22/05/2026	155,000,079.32	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.70
22/05/2026	170,668,294.70	France Conventional	EUROCLEAR BANK	0.01500	70.14
23/05/2026	155,000,079.32	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.70
23/05/2026	170,668,294.70	France Conventional	EUROCLEAR BANK	0.01500	70.14
24/05/2026	155,000,079.32	Nederlands Conventional	EUROCLEAR BANK	0.01500	63.70
24/05/2026	170,668,294.70	France Conventional	EUROCLEAR BANK	0.01500	70.14
25/05/2026	156,117,425.86	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.16

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW41

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	171,742,977.69	France Conventional	EUROCLEAR BANK	0.01500	70.58
26/05/2026	156,771,443.05	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.43
26/05/2026	173,586,729.70	France Conventional	EUROCLEAR BANK	0.01500	71.34
27/05/2026	157,500,425.01	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.73
27/05/2026	173,674,820.52	France Conventional	EUROCLEAR BANK	0.01500	71.37
28/05/2026	156,883,918.29	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.47
28/05/2026	173,558,986.56	France Conventional	EUROCLEAR BANK	0.01500	71.33
29/05/2026	157,578,987.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.76
29/05/2026	174,336,067.30	France Conventional	EUROCLEAR BANK	0.01500	71.64
30/05/2026	157,578,987.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.76
30/05/2026	174,336,067.30	France Conventional	EUROCLEAR BANK	0.01500	71.64
31/05/2026	157,578,987.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	64.76
31/05/2026	174,336,067.30	France Conventional	EUROCLEAR BANK	0.01500	71.64
				Total	4,203.42

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW41

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
04/05/2026	13,740,435.68	0.18000	68.70
12/05/2026	3,771,337.76	0.18000	18.86
15/05/2026	45,770,843.54	0.18000	228.85
16/05/2026	45,770,843.54	0.18000	228.85
17/05/2026	45,770,843.54	0.18000	228.85
		Total	774.12

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW42

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	2,137,413.11	0.18000	10.54
16/05/2026	2,137,413.11	0.18000	10.54
17/05/2026	2,137,413.11	0.18000	10.54
		Total	31.62

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW42

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	34,985,663.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.38
02/05/2026	34,985,663.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.38
03/05/2026	34,985,663.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.38
04/05/2026	35,036,326.87	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.40
05/05/2026	34,818,221.91	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.31
06/05/2026	34,960,863.79	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.37
07/05/2026	35,333,079.50	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.52
08/05/2026	35,442,447.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.57
09/05/2026	35,442,447.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.57
10/05/2026	35,442,447.62	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.57
11/05/2026	35,581,466.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.62
12/05/2026	35,418,233.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.56
13/05/2026	35,322,884.80	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.52
14/05/2026	35,222,213.24	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.47
15/05/2026	35,705,074.92	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.67
16/05/2026	35,705,074.92	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.67

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW42

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	35,705,074.92	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.67
18/05/2026	35,213,110.64	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.47
19/05/2026	34,985,339.28	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.38
20/05/2026	34,813,053.97	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.31
21/05/2026	35,178,860.65	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.46
22/05/2026	35,344,987.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.53
23/05/2026	35,344,987.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.53
24/05/2026	35,344,987.56	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.53
25/05/2026	34,910,782.00	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.35
26/05/2026	35,197,431.61	Nederlands Conventional	EUROCLEAR BANK	0.01500	14.46
27/05/2026	16,931,688.69	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.96
28/05/2026	15,932,251.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.55
29/05/2026	15,836,956.30	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.51
30/05/2026	15,836,956.30	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.51
31/05/2026	15,836,956.30	Nederlands Conventional	EUROCLEAR BANK	0.01500	6.51
				Total	409.64

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW43

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	84,990.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.03
01/05/2026	3,835,855.65	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
02/05/2026	84,990.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.03
02/05/2026	3,835,855.65	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
03/05/2026	84,990.95	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.03
03/05/2026	3,835,855.65	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
04/05/2026	38,452.88	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.02
04/05/2026	3,837,633.98	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
05/05/2026	173,926.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
05/05/2026	3,814,985.40	Germany Conventional	EUROCLEAR BANK	0.01500	1.57
06/05/2026	130,948.90	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
06/05/2026	3,816,435.52	Germany Conventional	EUROCLEAR BANK	0.01500	1.57
07/05/2026	129,090.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
07/05/2026	3,850,193.95	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
08/05/2026	132,129.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW43

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
08/05/2026	3,855,965.42	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
09/05/2026	132,129.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
09/05/2026	3,855,965.42	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
10/05/2026	132,129.37	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
10/05/2026	3,855,965.42	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
11/05/2026	178,368.54	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
11/05/2026	3,852,294.43	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
12/05/2026	139,275.55	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.06
12/05/2026	3,827,383.49	Germany Conventional	EUROCLEAR BANK	0.01500	1.57
13/05/2026	114,245.18	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
13/05/2026	3,812,528.07	Germany Conventional	EUROCLEAR BANK	0.01500	1.57
14/05/2026	105,369.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.04
14/05/2026	3,803,481.91	Germany Conventional	EUROCLEAR BANK	0.01500	1.56
15/05/2026	104,730.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.04
15/05/2026	3,859,879.87	Germany Conventional	EUROCLEAR BANK	0.01500	1.59
16/05/2026	104,730.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.04
16/05/2026	3,859,879.87	Germany Conventional	EUROCLEAR BANK	0.01500	1.59

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW43

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	104,730.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.04
17/05/2026	3,859,879.87	Germany Conventional	EUROCLEAR BANK	0.01500	1.59
18/05/2026	171,766.15	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
18/05/2026	3,798,231.53	Germany Conventional	EUROCLEAR BANK	0.01500	1.56
19/05/2026	173,058.87	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
19/05/2026	3,784,360.73	Germany Conventional	EUROCLEAR BANK	0.01500	1.56
20/05/2026	181,674.51	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
20/05/2026	3,758,678.53	Germany Conventional	EUROCLEAR BANK	0.01500	1.54
21/05/2026	166,556.92	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
21/05/2026	3,804,279.75	Germany Conventional	EUROCLEAR BANK	0.01500	1.56
22/05/2026	159,609.57	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
22/05/2026	3,806,788.14	Germany Conventional	EUROCLEAR BANK	0.01500	1.56
23/05/2026	159,609.57	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
23/05/2026	3,806,788.14	Germany Conventional	EUROCLEAR BANK	0.01500	1.56
24/05/2026	159,609.57	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.07
24/05/2026	3,806,788.14	Germany Conventional	EUROCLEAR BANK	0.01500	1.56
25/05/2026	148,199.43	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
25/05/2026	3,835,575.40	Germany Conventional	EUROCLEAR BANK	0.01500	1.58
26/05/2026	118,187.33	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
26/05/2026	3,878,948.38	Germany Conventional	EUROCLEAR BANK	0.01500	1.59
27/05/2026	124,126.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
27/05/2026	3,879,575.66	Germany Conventional	EUROCLEAR BANK	0.01500	1.59
28/05/2026	127,648.00	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
28/05/2026	3,872,759.88	Germany Conventional	EUROCLEAR BANK	0.01500	1.59
29/05/2026	121,107.55	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
29/05/2026	3,891,550.65	Germany Conventional	EUROCLEAR BANK	0.01500	1.60
30/05/2026	121,107.55	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
30/05/2026	3,891,550.65	Germany Conventional	EUROCLEAR BANK	0.01500	1.60
31/05/2026	121,107.55	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.05
31/05/2026	3,891,550.65	Germany Conventional	EUROCLEAR BANK	0.01500	1.60
				Total	50.55

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW44

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	41,666.11	0.18000	0.21
02/05/2026	41,666.11	0.18000	0.21
03/05/2026	41,666.11	0.18000	0.21
04/05/2026	41,666.11	0.18000	0.21
		Total	0.82

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Member BNP BNP PARIBAS

Account SW44

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	549,053.45	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
01/05/2026	639,044.26	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
01/05/2026	766,142.18	France Conventional	EUROCLEAR BANK	0.01500	0.31
02/05/2026	549,053.45	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
02/05/2026	639,044.26	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
02/05/2026	766,142.18	France Conventional	EUROCLEAR BANK	0.01500	0.31
03/05/2026	549,053.45	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
03/05/2026	639,044.26	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.26
03/05/2026	766,142.18	France Conventional	EUROCLEAR BANK	0.01500	0.31
04/05/2026	456,750.00	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.19
04/05/2026	549,308.00	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
04/05/2026	766,497.37	France Conventional	EUROCLEAR BANK	0.01500	0.31
05/05/2026	472,534.52	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.19
05/05/2026	547,353.34	Germany Conventional	EUROCLEAR BANK	0.01500	0.22
05/05/2026	762,492.69	France Conventional	EUROCLEAR BANK	0.01500	0.31
06/05/2026	448,988.26	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.18

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

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Member BNP BNP PARIBAS

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
06/05/2026	547,969.36	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
06/05/2026	765,269.51	France Conventional	EUROCLEAR BANK	0.01500	0.31
07/05/2026	446,137.49	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.18
07/05/2026	551,479.18	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
07/05/2026	772,013.47	France Conventional	EUROCLEAR BANK	0.01500	0.32
08/05/2026	413,481.85	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.17
08/05/2026	552,089.87	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
08/05/2026	772,605.48	France Conventional	EUROCLEAR BANK	0.01500	0.32
09/05/2026	413,481.85	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.17
09/05/2026	552,089.87	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
09/05/2026	772,605.48	France Conventional	EUROCLEAR BANK	0.01500	0.32
10/05/2026	413,481.85	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.17
10/05/2026	552,089.87	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
10/05/2026	772,605.48	France Conventional	EUROCLEAR BANK	0.01500	0.32
11/05/2026	412,864.82	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.17
11/05/2026	551,601.37	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
11/05/2026	772,529.87	France Conventional	EUROCLEAR BANK	0.01500	0.32

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW44

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
12/05/2026	399,110.07	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.16
12/05/2026	549,297.06	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
12/05/2026	769,261.03	France Conventional	EUROCLEAR BANK	0.01500	0.32
13/05/2026	385,434.36	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.16
13/05/2026	548,703.23	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
13/05/2026	766,962.16	France Conventional	EUROCLEAR BANK	0.01500	0.32
14/05/2026	377,549.26	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.16
14/05/2026	547,685.15	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
14/05/2026	766,342.45	France Conventional	EUROCLEAR BANK	0.01500	0.31
15/05/2026	395,992.53	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.16
15/05/2026	553,899.95	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
15/05/2026	775,825.20	France Conventional	EUROCLEAR BANK	0.01500	0.32
16/05/2026	395,992.53	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.16
16/05/2026	553,899.95	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
16/05/2026	775,825.20	France Conventional	EUROCLEAR BANK	0.01500	0.32
17/05/2026	395,992.53	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.16
17/05/2026	553,899.95	Germany Conventional	EUROCLEAR BANK	0.01500	0.23

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Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	775,825.20	France Conventional	EUROCLEAR BANK	0.01500	0.32
18/05/2026	368,095.73	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.15
18/05/2026	548,958.83	Germany Conventional	EUROCLEAR BANK	0.01500	0.23
18/05/2026	766,212.82	France Conventional	EUROCLEAR BANK	0.01500	0.31
19/05/2026	345,995.23	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.14
19/05/2026	546,798.01	Germany Conventional	EUROCLEAR BANK	0.01500	0.22
19/05/2026	764,669.40	France Conventional	EUROCLEAR BANK	0.01500	0.31
20/05/2026	353,159.02	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.15
20/05/2026	543,788.08	Germany Conventional	EUROCLEAR BANK	0.01500	0.22
20/05/2026	757,579.70	France Conventional	EUROCLEAR BANK	0.01500	0.31
21/05/2026	422,023.23	Germany Conventional	EUROCLEAR BANK	0.01500	0.17
21/05/2026	504,155.15	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.21
21/05/2026	764,517.19	France Conventional	EUROCLEAR BANK	0.01500	0.31
22/05/2026	421,749.37	Germany Conventional	EUROCLEAR BANK	0.01500	0.17
22/05/2026	514,775.24	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.21
22/05/2026	763,775.36	France Conventional	EUROCLEAR BANK	0.01500	0.31
23/05/2026	421,749.37	Germany Conventional	EUROCLEAR BANK	0.01500	0.17

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW44

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
23/05/2026	514,775.24	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.21
23/05/2026	763,775.36	France Conventional	EUROCLEAR BANK	0.01500	0.31
24/05/2026	421,749.37	Germany Conventional	EUROCLEAR BANK	0.01500	0.17
24/05/2026	514,775.24	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.21
24/05/2026	763,775.36	France Conventional	EUROCLEAR BANK	0.01500	0.31
25/05/2026	422,797.86	Germany Conventional	EUROCLEAR BANK	0.01500	0.17
25/05/2026	566,408.74	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.23
25/05/2026	767,065.41	France Conventional	EUROCLEAR BANK	0.01500	0.32
26/05/2026	424,778.38	Germany Conventional	EUROCLEAR BANK	0.01500	0.17
26/05/2026	572,015.89	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.24
26/05/2026	773,120.32	France Conventional	EUROCLEAR BANK	0.01500	0.32
27/05/2026	452,927.22	Germany Conventional	EUROCLEAR BANK	0.01500	0.19
27/05/2026	565,273.35	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.23
27/05/2026	773,948.89	France Conventional	EUROCLEAR BANK	0.01500	0.32
28/05/2026	476,200.04	Germany Conventional	EUROCLEAR BANK	0.01500	0.20
28/05/2026	525,778.76	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.22
28/05/2026	774,078.42	France Conventional	EUROCLEAR BANK	0.01500	0.32

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW44

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
29/05/2026	477,525.85	Germany Conventional	EUROCLEAR BANK	0.01500	0.20
29/05/2026	540,495.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.22
29/05/2026	776,952.54	France Conventional	EUROCLEAR BANK	0.01500	0.32
30/05/2026	477,525.85	Germany Conventional	EUROCLEAR BANK	0.01500	0.20
30/05/2026	540,495.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.22
30/05/2026	776,952.54	France Conventional	EUROCLEAR BANK	0.01500	0.32
31/05/2026	477,525.85	Germany Conventional	EUROCLEAR BANK	0.01500	0.20
31/05/2026	540,495.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	0.22
31/05/2026	776,952.54	France Conventional	EUROCLEAR BANK	0.01500	0.32
				Total	22.38

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW96

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	349,152,474.76	0.18000	1,745.76
02/05/2026	349,152,474.76	0.18000	1,745.76
03/05/2026	349,152,474.76	0.18000	1,745.76
04/05/2026	340,785,702.23	0.18000	1,703.93
05/05/2026	344,372,328.35	0.18000	1,721.86
06/05/2026	378,536,669.73	0.18000	1,892.68
07/05/2026	378,536,669.73	0.18000	1,892.68
08/05/2026	378,536,669.73	0.18000	1,892.68
09/05/2026	378,536,669.73	0.18000	1,892.68
10/05/2026	378,536,669.73	0.18000	1,892.68
11/05/2026	340,891,628.40	0.18000	1,704.46
12/05/2026	338,954,587.33	0.18000	1,694.77
13/05/2026	338,954,587.33	0.18000	1,694.77
14/05/2026	354,789,773.04	0.18000	1,773.95
15/05/2026	338,070,828.26	0.18000	1,690.35

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SW96

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	338,070,828.26	0.18000	1,690.35
17/05/2026	338,070,828.26	0.18000	1,690.35
18/05/2026	332,964,174.49	0.18000	1,664.82
19/05/2026	337,769,684.55	0.18000	1,688.85
20/05/2026	380,322,023.26	0.18000	1,901.61
21/05/2026	335,719,374.63	0.18000	1,678.60
22/05/2026	363,470,166.68	0.18000	1,817.35
23/05/2026	363,470,166.68	0.18000	1,817.35
24/05/2026	363,470,166.68	0.18000	1,817.35
25/05/2026	363,470,166.68	0.18000	1,817.35
26/05/2026	349,869,598.76	0.18000	1,749.35
27/05/2026	341,808,909.73	0.18000	1,709.04
28/05/2026	342,682,955.69	0.18000	1,713.41
29/05/2026	345,465,025.43	0.18000	1,727.33
30/05/2026	345,465,025.43	0.18000	1,727.33
31/05/2026	345,465,025.43	0.18000	1,727.33
		Total	54,622.57

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX05

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	69,927,512.12	Nederlands Conventional	EUROCLEAR BANK	0.01500	28.74
02/05/2026	69,927,512.12	Nederlands Conventional	EUROCLEAR BANK	0.01500	28.74
03/05/2026	69,927,512.12	Nederlands Conventional	EUROCLEAR BANK	0.01500	28.74
04/05/2026	69,971,869.52	Nederlands Conventional	EUROCLEAR BANK	0.01500	28.76
05/05/2026	68,872,173.08	Nederlands Conventional	EUROCLEAR BANK	0.01500	28.30
06/05/2026	68,564,466.22	Nederlands Conventional	EUROCLEAR BANK	0.01500	28.18
07/05/2026	69,151,200.67	Nederlands Conventional	EUROCLEAR BANK	0.01500	28.42
08/05/2026	8,568,762.95	Germany Conventional	EUROCLEAR BANK	0.01500	3.52
08/05/2026	60,232,613.83	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.75
09/05/2026	8,568,762.95	Germany Conventional	EUROCLEAR BANK	0.01500	3.52
09/05/2026	60,232,613.83	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.75
10/05/2026	8,568,762.95	Germany Conventional	EUROCLEAR BANK	0.01500	3.52
10/05/2026	60,232,613.83	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.75
11/05/2026	8,558,004.73	Germany Conventional	EUROCLEAR BANK	0.01500	3.52
11/05/2026	60,249,963.16	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.76

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX05

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
12/05/2026	8,479,428.62	Germany Conventional	EUROCLEAR BANK	0.01500	3.48
12/05/2026	59,746,874.93	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.55
13/05/2026	8,410,355.61	Germany Conventional	EUROCLEAR BANK	0.01500	3.46
13/05/2026	59,236,660.59	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.34
14/05/2026	8,386,981.99	Germany Conventional	EUROCLEAR BANK	0.01500	3.45
14/05/2026	59,115,568.68	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.29
15/05/2026	8,546,099.37	Germany Conventional	EUROCLEAR BANK	0.01500	3.51
15/05/2026	60,016,218.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.66
16/05/2026	8,546,099.37	Germany Conventional	EUROCLEAR BANK	0.01500	3.51
16/05/2026	60,016,218.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.66
17/05/2026	8,546,099.37	Germany Conventional	EUROCLEAR BANK	0.01500	3.51
17/05/2026	60,016,218.06	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.66
18/05/2026	8,347,874.51	Germany Conventional	EUROCLEAR BANK	0.01500	3.43
18/05/2026	63,658,051.55	Nederlands Conventional	EUROCLEAR BANK	0.01500	26.16
19/05/2026	12,792,531.55	Germany Conventional	EUROCLEAR BANK	0.01500	5.26
19/05/2026	58,392,547.31	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.00
20/05/2026	12,696,427.50	Germany Conventional	EUROCLEAR BANK	0.01500	5.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX05

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
20/05/2026	58,177,094.01	Nederlands Conventional	EUROCLEAR BANK	0.01500	23.91
21/05/2026	12,916,139.09	Germany Conventional	EUROCLEAR BANK	0.01500	5.31
21/05/2026	59,204,497.39	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.33
22/05/2026	12,941,911.81	Germany Conventional	EUROCLEAR BANK	0.01500	5.32
22/05/2026	59,161,921.40	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.31
23/05/2026	12,941,911.81	Germany Conventional	EUROCLEAR BANK	0.01500	5.32
23/05/2026	59,161,921.40	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.31
24/05/2026	12,941,911.81	Germany Conventional	EUROCLEAR BANK	0.01500	5.32
24/05/2026	59,161,921.40	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.31
25/05/2026	13,090,155.91	Germany Conventional	EUROCLEAR BANK	0.01500	5.38
25/05/2026	59,863,854.79	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.60
26/05/2026	13,307,008.53	Germany Conventional	EUROCLEAR BANK	0.01500	5.47
26/05/2026	60,487,734.64	Nederlands Conventional	EUROCLEAR BANK	0.01500	24.86
27/05/2026	13,294,400.86	Germany Conventional	EUROCLEAR BANK	0.01500	5.46
27/05/2026	60,838,414.83	Nederlands Conventional	EUROCLEAR BANK	0.01500	25.00
28/05/2026	13,241,675.40	Germany Conventional	EUROCLEAR BANK	0.01500	5.44
28/05/2026	60,988,372.30	Nederlands Conventional	EUROCLEAR BANK	0.01500	25.06

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX05

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
29/05/2026	13,329,765.29	Germany Conventional	EUROCLEAR BANK	0.01500	5.48
29/05/2026	61,196,184.13	Nederlands Conventional	EUROCLEAR BANK	0.01500	25.15
30/05/2026	13,329,765.29	Germany Conventional	EUROCLEAR BANK	0.01500	5.48
30/05/2026	61,196,184.13	Nederlands Conventional	EUROCLEAR BANK	0.01500	25.15
31/05/2026	13,329,765.29	Germany Conventional	EUROCLEAR BANK	0.01500	5.48
31/05/2026	61,196,184.13	Nederlands Conventional	EUROCLEAR BANK	0.01500	25.15
				Total	900.74

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX05

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	3,187,183.82	0.18000	15.94
16/05/2026	3,187,183.82	0.18000	15.94
17/05/2026	3,187,183.82	0.18000	15.94
		Total	47.81

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX38

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	73,744,768.88	0.36000	737.45
02/05/2026	73,744,768.88	0.36000	737.45
03/05/2026	73,744,768.88	0.36000	737.45
04/05/2026	72,267,638.75	0.36000	722.68
05/05/2026	72,267,638.75	0.36000	722.68
06/05/2026	80,108,354.07	0.36000	801.08
07/05/2026	74,413,250.06	0.36000	744.13
08/05/2026	74,459,751.61	0.36000	744.60
09/05/2026	74,459,751.61	0.36000	744.60
10/05/2026	74,459,751.61	0.36000	744.60
11/05/2026	74,435,940.24	0.36000	744.36
12/05/2026	74,128,154.39	0.36000	741.28
13/05/2026	73,701,727.00	0.36000	737.02
14/05/2026	73,546,580.55	0.36000	735.47
15/05/2026	73,546,580.55	0.36000	735.47

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX38

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	73,546,580.55	0.36000	735.47
17/05/2026	73,546,580.55	0.36000	735.47
18/05/2026	73,250,766.41	0.36000	732.51
19/05/2026	73,145,246.98	0.36000	731.45
20/05/2026	72,980,199.08	0.36000	729.80
21/05/2026	72,980,199.08	0.36000	729.80
22/05/2026	78,078,620.23	0.36000	780.79
23/05/2026	78,078,620.23	0.36000	780.79
24/05/2026	78,078,620.23	0.36000	780.79
25/05/2026	78,456,191.95	0.36000	784.56
26/05/2026	74,615,212.01	0.36000	746.15
27/05/2026	75,054,886.87	0.36000	750.55
28/05/2026	86,259,524.31	0.36000	862.60
29/05/2026	86,603,630.96	0.36000	866.04
30/05/2026	86,603,630.96	0.36000	866.04
31/05/2026	86,603,630.96	0.36000	866.04
		Total	23,609.12

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX38

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	1,728,487.51	0.18000	8.52
02/05/2026	1,728,487.51	0.18000	8.52
03/05/2026	1,728,487.51	0.18000	8.52
04/05/2026	1,728,487.51	0.18000	8.52
05/05/2026	1,361,585.50	0.18000	6.71
06/05/2026	1,361,585.50	0.18000	6.71
		Total	47.53

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX38

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	11,449,234.28	0.18000	57.25
02/05/2026	11,449,234.28	0.18000	57.25
03/05/2026	11,449,234.28	0.18000	57.25
06/05/2026	4,334,196.76	0.18000	21.67
14/05/2026	7,651,949.15	0.18000	38.26
15/05/2026	458,484.12	0.18000	2.29
16/05/2026	458,484.12	0.18000	2.29
17/05/2026	458,484.12	0.18000	2.29
20/05/2026	18,588,634.38	0.18000	92.94
21/05/2026	824,600.74	0.18000	4.12
22/05/2026	8,001,472.62	0.18000	40.01
23/05/2026	8,001,472.62	0.18000	40.01
24/05/2026	8,001,472.62	0.18000	40.01
25/05/2026	8,001,472.62	0.18000	40.01
28/05/2026	3,862,378.19	0.18000	19.31

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX38

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
29/05/2026	418,788.94	0.18000	2.09
30/05/2026	418,788.94	0.18000	2.09
31/05/2026	418,788.94	0.18000	2.09
		Total	521.24

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX62

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
19/05/2026	308,063.08	0.36000	3.08
20/05/2026	322,086.84	0.36000	3.22
		Total	6.30

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX62

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	522,078.54	0.18000	2.57
02/05/2026	522,078.54	0.18000	2.57
03/05/2026	522,078.54	0.18000	2.57
04/05/2026	522,078.54	0.18000	2.57
		Total	10.30

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX62

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	26,643,305.57	Japan Conventional	EUROCLEAR BANK	0.01500	10.95
02/05/2026	26,643,305.57	Japan Conventional	EUROCLEAR BANK	0.01500	10.95
03/05/2026	26,643,305.57	Japan Conventional	EUROCLEAR BANK	0.01500	10.95
04/05/2026	25,119,026.99	Japan Conventional	EUROCLEAR BANK	0.01500	10.32
05/05/2026	25,478,330.12	Japan Conventional	EUROCLEAR BANK	0.01500	10.47
06/05/2026	25,453,216.66	Japan Conventional	EUROCLEAR BANK	0.01500	10.46
07/05/2026	25,484,558.78	Japan Conventional	EUROCLEAR BANK	0.01500	10.47
08/05/2026	25,479,101.41	Japan Conventional	EUROCLEAR BANK	0.01500	10.47
09/05/2026	25,479,101.41	Japan Conventional	EUROCLEAR BANK	0.01500	10.47
10/05/2026	25,479,101.41	Japan Conventional	EUROCLEAR BANK	0.01500	10.47
11/05/2026	25,437,451.29	Japan Conventional	EUROCLEAR BANK	0.01500	10.45
12/05/2026	25,358,902.11	Japan Conventional	EUROCLEAR BANK	0.01500	10.42
13/05/2026	25,434,940.27	Japan Conventional	EUROCLEAR BANK	0.01500	10.45
14/05/2026	25,416,797.94	Japan Conventional	EUROCLEAR BANK	0.01500	10.45
15/05/2026	25,615,369.60	Japan Conventional	EUROCLEAR BANK	0.01500	10.53
16/05/2026	25,615,369.60	Japan Conventional	EUROCLEAR BANK	0.01500	10.53

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX62

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	25,615,369.60	Japan Conventional	EUROCLEAR BANK	0.01500	10.53
18/05/2026	25,554,258.77	Japan Conventional	EUROCLEAR BANK	0.01500	10.50
19/05/2026	25,144,370.33	Japan Conventional	EUROCLEAR BANK	0.01500	10.33
20/05/2026	24,910,937.96	Japan Conventional	EUROCLEAR BANK	0.01500	10.24
21/05/2026	25,275,913.22	Japan Conventional	EUROCLEAR BANK	0.01500	10.39
22/05/2026	25,397,016.10	Japan Conventional	EUROCLEAR BANK	0.01500	10.44
23/05/2026	25,397,016.10	Japan Conventional	EUROCLEAR BANK	0.01500	10.44
24/05/2026	25,397,016.10	Japan Conventional	EUROCLEAR BANK	0.01500	10.44
25/05/2026	23,151,420.77	Japan Conventional	EUROCLEAR BANK	0.01500	9.51
26/05/2026	25,273,971.34	Japan Conventional	EUROCLEAR BANK	0.01500	10.39
27/05/2026	25,444,604.48	Japan Conventional	EUROCLEAR BANK	0.01500	10.46
28/05/2026	25,453,675.45	Japan Conventional	EUROCLEAR BANK	0.01500	10.46
29/05/2026	25,231,351.34	Japan Conventional	EUROCLEAR BANK	0.01500	10.37
30/05/2026	25,231,351.34	Japan Conventional	EUROCLEAR BANK	0.01500	10.37
31/05/2026	25,231,351.34	Japan Conventional	EUROCLEAR BANK	0.01500	10.37
				Total	324.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX62

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
06/05/2026	3,040,678.99	0.18000	15.20
07/05/2026	3,040,678.99	0.18000	15.20
20/05/2026	5,722,602.33	0.18000	28.61
22/05/2026	2,964,822.36	0.18000	14.82
23/05/2026	2,964,822.36	0.18000	14.82
24/05/2026	2,964,822.36	0.18000	14.82
25/05/2026	2,964,822.36	0.18000	14.82
		Total	118.32

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX65

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
25/05/2026	1,318.98	0.36000	0.01
26/05/2026	1,318.98	0.36000	0.01
27/05/2026	1,318.98	0.36000	0.01
		Total	0.04

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX65

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
15/05/2026	51,047.20	0.18000	0.25
16/05/2026	51,047.20	0.18000	0.25
17/05/2026	51,047.20	0.18000	0.25
18/05/2026	41,565.06	0.18000	0.20
19/05/2026	45,249.01	0.18000	0.22
20/05/2026	21,064.86	0.18000	0.10
26/05/2026	30,984.69	0.18000	0.15
27/05/2026	71,693.23	0.18000	0.35
29/05/2026	30,090.60	0.18000	0.15
30/05/2026	30,090.60	0.18000	0.15
31/05/2026	30,090.60	0.18000	0.15
		Total	2.24

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX65

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	5,311,354.93	Japan Conventional	EUROCLEAR BANK	0.01500	2.18
02/05/2026	5,311,354.93	Japan Conventional	EUROCLEAR BANK	0.01500	2.18
03/05/2026	5,311,354.93	Japan Conventional	EUROCLEAR BANK	0.01500	2.18
04/05/2026	5,319,092.18	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
05/05/2026	5,306,929.28	Japan Conventional	EUROCLEAR BANK	0.01500	2.18
06/05/2026	5,309,816.44	Japan Conventional	EUROCLEAR BANK	0.01500	2.18
07/05/2026	5,340,572.48	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
08/05/2026	5,353,034.87	Japan Conventional	EUROCLEAR BANK	0.01500	2.20
09/05/2026	5,353,034.87	Japan Conventional	EUROCLEAR BANK	0.01500	2.20
10/05/2026	5,353,034.87	Japan Conventional	EUROCLEAR BANK	0.01500	2.20
11/05/2026	5,348,224.84	Japan Conventional	EUROCLEAR BANK	0.01500	2.20
12/05/2026	5,332,880.11	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
13/05/2026	5,325,018.17	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
14/05/2026	5,306,059.26	Japan Conventional	EUROCLEAR BANK	0.01500	2.18
15/05/2026	5,322,389.73	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
16/05/2026	5,322,389.73	Japan Conventional	EUROCLEAR BANK	0.01500	2.19

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SX65

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
17/05/2026	5,322,389.73	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
18/05/2026	5,274,312.83	Japan Conventional	EUROCLEAR BANK	0.01500	2.17
19/05/2026	5,258,536.82	Japan Conventional	EUROCLEAR BANK	0.01500	2.16
20/05/2026	5,262,513.10	Japan Conventional	EUROCLEAR BANK	0.01500	2.16
21/05/2026	5,297,052.42	Japan Conventional	EUROCLEAR BANK	0.01500	2.18
22/05/2026	5,328,277.81	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
23/05/2026	5,328,277.81	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
24/05/2026	5,328,277.81	Japan Conventional	EUROCLEAR BANK	0.01500	2.19
25/05/2026	5,349,132.02	Japan Conventional	EUROCLEAR BANK	0.01500	2.20
26/05/2026	5,378,714.37	Japan Conventional	EUROCLEAR BANK	0.01500	2.21
27/05/2026	5,381,653.46	Japan Conventional	EUROCLEAR BANK	0.01500	2.21
28/05/2026	5,427,329.31	Japan Conventional	EUROCLEAR BANK	0.01500	2.23
29/05/2026	5,477,863.42	Japan Conventional	EUROCLEAR BANK	0.01500	2.25
30/05/2026	5,477,863.42	Japan Conventional	EUROCLEAR BANK	0.01500	2.25
31/05/2026	5,477,863.42	Japan Conventional	EUROCLEAR BANK	0.01500	2.25
				Total	68.05

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SY81

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	2,820,477.63	0.36000	28.20
02/05/2026	2,820,477.63	0.36000	28.20
03/05/2026	2,820,477.63	0.36000	28.20
04/05/2026	2,835,382.83	0.36000	28.35
05/05/2026	2,805,056.16	0.36000	28.05
06/05/2026	2,806,298.96	0.36000	28.06
07/05/2026	2,802,814.33	0.36000	28.03
08/05/2026	2,783,298.84	0.36000	27.83
09/05/2026	2,783,298.84	0.36000	27.83
10/05/2026	2,783,298.84	0.36000	27.83
11/05/2026	2,786,596.60	0.36000	27.87
12/05/2026	2,780,583.48	0.36000	27.81
13/05/2026	2,761,693.57	0.36000	27.62
14/05/2026	2,760,597.44	0.36000	27.61
15/05/2026	2,769,795.96	0.36000	27.70

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SY81

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	2,769,795.96	0.36000	27.70
17/05/2026	2,769,795.96	0.36000	27.70
18/05/2026	2,738,927.61	0.36000	27.39
19/05/2026	2,731,604.83	0.36000	27.32
20/05/2026	2,725,241.21	0.36000	27.25
21/05/2026	2,748,455.83	0.36000	27.48
22/05/2026	2,743,115.09	0.36000	27.43
23/05/2026	2,743,115.09	0.36000	27.43
24/05/2026	2,743,115.09	0.36000	27.43
25/05/2026	2,757,407.65	0.36000	27.57
26/05/2026	2,781,064.01	0.36000	27.81
27/05/2026	2,797,223.37	0.36000	27.97
28/05/2026	2,799,618.70	0.36000	28.00
29/05/2026	2,817,074.83	0.36000	28.17
30/05/2026	2,817,074.83	0.36000	28.17
31/05/2026	2,817,074.83	0.36000	28.17
		Total	862.20

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SZ58

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	102,000.00	0.36000	1.02
02/05/2026	102,000.00	0.36000	1.02
03/05/2026	102,000.00	0.36000	1.02
04/05/2026	102,000.00	0.36000	1.02
05/05/2026	102,000.00	0.36000	1.02
06/05/2026	102,000.00	0.36000	1.02
07/05/2026	102,000.00	0.36000	1.02
08/05/2026	102,000.00	0.36000	1.02
09/05/2026	102,000.00	0.36000	1.02
10/05/2026	102,000.00	0.36000	1.02
11/05/2026	102,000.00	0.36000	1.02
12/05/2026	102,000.00	0.36000	1.02
13/05/2026	101,000.00	0.36000	1.01
14/05/2026	101,000.00	0.36000	1.01
15/05/2026	101,000.00	0.36000	1.01

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SZ58

Currency EUR

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	101,000.00	0.36000	1.01
17/05/2026	101,000.00	0.36000	1.01
18/05/2026	101,000.00	0.36000	1.01
19/05/2026	101,000.00	0.36000	1.01
20/05/2026	100,000.00	0.36000	1.00
21/05/2026	100,000.00	0.36000	1.00
22/05/2026	100,000.00	0.36000	1.00
23/05/2026	100,000.00	0.36000	1.00
24/05/2026	100,000.00	0.36000	1.00
25/05/2026	100,000.00	0.36000	1.00
26/05/2026	100,257.43	0.36000	1.00
27/05/2026	101,000.00	0.36000	1.01
28/05/2026	101,000.00	0.36000	1.01
29/05/2026	101,000.00	0.36000	1.01
30/05/2026	101,000.00	0.36000	1.01
31/05/2026	101,000.00	0.36000	1.01
		Total	31.36

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SZ58

Currency GBP

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	83,872.47	0.18000	0.41
02/05/2026	83,872.47	0.18000	0.41
03/05/2026	83,872.47	0.18000	0.41
04/05/2026	83,872.47	0.18000	0.41
05/05/2026	83,872.47	0.18000	0.41
11/05/2026	83,368.12	0.18000	0.41
26/05/2026	178.71	0.18000	0.00
		Total	2.48

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SZ74

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
01/05/2026	2,908,977.84	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
02/05/2026	2,908,977.84	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
03/05/2026	2,908,977.84	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
04/05/2026	2,915,391.29	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
05/05/2026	2,923,585.80	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
06/05/2026	2,925,774.83	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
07/05/2026	2,926,269.75	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
08/05/2026	2,926,231.30	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
09/05/2026	2,926,231.30	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
10/05/2026	2,926,231.30	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
11/05/2026	2,922,701.14	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
12/05/2026	2,922,127.34	USA Conventional	BONY MELLON N/YORK	0.01500	1.20
13/05/2026	2,938,884.37	USA Conventional	BONY MELLON N/YORK	0.01500	1.21
14/05/2026	2,943,699.53	USA Conventional	BONY MELLON N/YORK	0.01500	1.21
15/05/2026	2,971,241.17	USA Conventional	BONY MELLON N/YORK	0.01500	1.22

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SZ74

Currency GBP

Fee Type NON CSH ISA FEE

Date	Position	Collateral Group	Custodian	Rate	Fee Amount
16/05/2026	2,971,241.17	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
17/05/2026	2,971,241.17	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
18/05/2026	2,977,358.77	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
19/05/2026	2,963,311.72	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
20/05/2026	2,961,662.17	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
21/05/2026	2,965,067.30	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
22/05/2026	2,967,065.95	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
23/05/2026	2,967,065.95	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
24/05/2026	2,967,065.95	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
25/05/2026	2,946,077.89	USA Conventional	BONY MELLON N/YORK	0.01500	1.21
26/05/2026	2,956,303.10	USA Conventional	BONY MELLON N/YORK	0.01500	1.21
27/05/2026	2,976,979.99	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
28/05/2026	2,980,018.33	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
29/05/2026	2,976,553.74	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
30/05/2026	2,976,553.74	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
31/05/2026	2,976,553.74	USA Conventional	BONY MELLON N/YORK	0.01500	1.22
				Total	37.56

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SZ74

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
01/05/2026	102,727.00	0.18000	0.51
02/05/2026	102,727.00	0.18000	0.51
03/05/2026	102,727.00	0.18000	0.51
04/05/2026	102,727.00	0.18000	0.51
05/05/2026	102,727.00	0.18000	0.51
06/05/2026	102,727.00	0.18000	0.51
07/05/2026	102,727.00	0.18000	0.51
08/05/2026	102,727.00	0.18000	0.51
09/05/2026	102,727.00	0.18000	0.51
10/05/2026	102,727.00	0.18000	0.51
11/05/2026	102,727.00	0.18000	0.51
12/05/2026	102,727.00	0.18000	0.51
13/05/2026	102,727.00	0.18000	0.51
14/05/2026	102,727.00	0.18000	0.51
15/05/2026	102,727.00	0.18000	0.51

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable

Monthly Collateral Fee Report

Report as at 31/05/2026

Member BNP BNP PARIBAS

Account SZ74

Currency USD

Fee Type CSH COL ISA FEE

Date	Position	Rate	Fee Amount
16/05/2026	102,727.00	0.18000	0.51
17/05/2026	102,727.00	0.18000	0.51
18/05/2026	102,727.00	0.18000	0.51
19/05/2026	102,727.00	0.18000	0.51
20/05/2026	102,727.00	0.18000	0.51
21/05/2026	102,727.00	0.18000	0.51
22/05/2026	102,727.00	0.18000	0.51
23/05/2026	102,727.00	0.18000	0.51
24/05/2026	102,727.00	0.18000	0.51
25/05/2026	102,727.00	0.18000	0.51
26/05/2026	102,727.00	0.18000	0.51
27/05/2026	102,727.00	0.18000	0.51
28/05/2026	102,727.00	0.18000	0.51
29/05/2026	102,727.00	0.18000	0.51
30/05/2026	102,727.00	0.18000	0.51
31/05/2026	102,727.00	0.18000	0.51
		Total	15.92

This statement is issued in accordance with the Rulebook or FCM Rulebook as applicable