



Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110
Replication Mode	Physical replication
ISIN Code	IE00BFYDNQ69
Total net assets (AuM)	7,745,727,732
Reference currency of the fund	USD

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

Securities lending data - as at 01/07/2025	
Currently on loan in USD (base currency)	2,116,566,504.87
Current percentage on loan (in % of the fund AuM)	27.33%
Collateral value (cash and securities) in USD (base currency)	2,702,259,317.36
Collateral value (cash and securities) in % of loan	128%

Securities lending statistics	
12-month average on loan in USD (base currency)	1,836,757,886.20
12-month average on loan as a % of the fund AuM	23.39%
12-month maximum on loan in USD	2,190,254,706.27
12-month maximum on loan as a % of the fund AuM	27.81%
Gross Return for the fund over the last 12 months in (base currency fund)	3,784,725.68
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0482%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	15,833.00	18,585.54	0.00%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	467,222.20	306,189.69	0.01%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	467,188.62	306,167.68	0.01%
AU0000013559	ATLAS ARTERIA UNIT ATLAS ARTERIA	COM	AU	AUD	AAA	1,398,620.52	916,572.84	0.03%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	24,731.56	16,207.60	0.00%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	AAA	24,620.78	16,134.99	0.00%
AU000XCLWAQ1	AUGV 2.750 11/21/27 AUSTRALIA	GOV	AU	AUD	AAA	20,765.72	13,608.62	0.00%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	AA3	2,832,215.12	3,324,589.68	0.12%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	2,832,215.12	3,324,589.68	0.12%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	AA3	2,034,327.19	2,387,990.63	0.09%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	AA3	13,983.34	16,414.31	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	924,756.76	1,085,523.75	0.04%
BE0003797140	GBL ODSH GBL	COM	BE	EUR	AA3	14,893.79	17,483.05	0.00%
BE0974264930	AGEAS ODSH AGEAS	COM	BE	EUR	AA3	8,573,378.40	10,063,841.94	0.37%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	222.33	162.93	0.00%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	14,390,777.90	10,546,515.76	0.39%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	14,390,788.99	10,546,523.89	0.39%
CA04682R1073	ATHABASCA OIL ODSH ATHABASCA OIL	COM	CA	CAD	AAA	4,201,235.99	3,078,944.16	0.11%
CA05466C1095	AYA GOLD ODSH AYA GOLD	COM	CA	CAD	AAA	2,106,999.99	1,544,149.23	0.06%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	14,693,519.37	10,768,384.77	0.40%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	14,806,653.65	10,851,297.07	0.40%
CA09228F1036	BLACKBERRY ODSH BLACKBERRY	COM	CA	CAD	AAA	7,793,405.76	5,711,524.23	0.21%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	40,047,347.21	29,349,350.08	1.09%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	5,568,097.09	4,080,670.56	0.15%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	111,343.96	81,600.23	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	1,307,171.09	957,981.61	0.04%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	78,408.94	57,463.27	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	5,568,458.10	4,080,935.13	0.15%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	16,868.03	12,362.01	0.00%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	1,954.31	1,432.25	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	5,569,036.97	4,081,359.37	0.15%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	1,030.12	754.94	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	23,727.41	17,389.02	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	2,567,815.40	1,881,865.30	0.07%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	333,125.56	244,136.49	0.01%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	1,290,289.82	945,609.89	0.03%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	3,007.49	2,204.08	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	4,914.55	3,601.70	0.00%
CA135087R713	CAGV 3.500 03/01/34 CANADA	GOV	CA	CAD	AAA	2,060.84	1,510.32	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	2,059.08	1,509.03	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	420,247.80	307,985.44	0.01%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	22,262.47	16,315.41	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	937,682.51	687,195.88	0.03%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	996.72	730.47	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	1,968.41	1,442.58	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	70,102.27	51,375.59	0.00%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	23,612.67	17,304.93	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	171,958.42	126,022.52	0.00%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	530,636.02	388,885.24	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	14,693,569.37	10,768,421.42	0.40%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	14,693,557.87	10,768,412.99	0.40%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	14,693,595.40	10,768,440.49	0.40%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	14,693,442.78	10,768,328.64	0.40%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	11,284,769.99	8,270,227.32	0.31%
CA24477T1003	DEFINITY FINCL ODSH DEFINITY FINCL	COM	CA	CAD	AAA	770,285.85	564,516.52	0.02%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	14,390,799.24	10,546,531.40	0.39%
CA29446Y5020	EQUINOX GOLD ODSH EQUINOX GOLD	COM	CA	CAD	AAA	9,111,885.76	6,677,793.76	0.25%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	14,504,514.54	10,629,869.51	0.39%
CA4436281022	HUDBAY MINERALS ODSH HUDBAY MINERALS	COM	CA	CAD	AAA	5,887,710.29	4,314,904.29	0.16%
CA4707481046	JAMIESON WELLNES ODSH JAMIESON WELLNES	COM	CA	CAD	AAA	7,103,999.99	5,206,282.00	0.19%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	14,390,784.91	10,546,520.90	0.39%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	252,076.44	252,076.44	0.01%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	14,390,788.99	10,546,523.89	0.39%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	8,399,927.04	6,156,023.22	0.23%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	9,089,183.39	6,661,155.95	0.25%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	14,390,725.40	10,546,477.28	0.39%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	AAA	5,195.34	3,807.49	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	315,870.08	231,490.53	0.01%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	14,390,802.36	10,546,533.69	0.39%
CA71584R1055	PET VALU HLDG ODSH PET VALU HLDG	COM	CA	CAD	AAA	14,390,807.67	10,546,537.58	0.39%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	14,390,776.80	10,546,514.95	0.39%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	14,696,440.22	10,770,525.37	0.40%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	2,570,342.87	1,883,717.60	0.07%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	14,390,808.12	10,546,537.91	0.39%
CA89055A2039	TOPAZ ENERGY ODSH TOPAZ ENERGY	COM	CA	CAD	AAA	1,521,637.99	1,115,157.16	0.04%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	14,390,791.81	10,546,525.96	0.39%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	113,681.59	83,313.40	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	14,390,808.75	10,546,538.37	0.39%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	14,390,778.59	10,546,516.27	0.39%
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	4,843,629.05	3,549,732.37	0.13%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		567,499.16	712,937.73	0.03%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		87,003.08	109,300.21	0.00%
CH0012221716	ABB ODSH ABB	COM	SE	SEK	AAA	243,945.89	25,596.67	0.00%
CH0048265513	TRANSCOEA ODSH TRANSCOEA	COM	US	USD	AAA	14.20	14.20	0.00%
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	262,323.84	359,475.47	0.01%
CNE100000296	BYD ODSH BYD	COM	CN	HKD		1,041,249.95	132,643.27	0.00%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		10,467,029.18	1,333,379.20	0.05%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	3,476,435.47	4,080,806.36	0.15%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	1,249,437.48	1,466,649.52	0.05%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	769,992.79	903,854.40	0.03%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	775,660.50	910,507.42	0.03%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	775,244.80	910,019.45	0.03%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	AAA	64,743.71	75,999.27	0.00%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	775,608.76	910,446.69	0.03%
DE000NRW0LQ9	NORDR 2.150 03/21/19 NRW	BND	DE	EUR	AAA	2,372.81	2,785.32	0.00%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	831,697.12	976,285.89	0.04%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	773,761.37	908,278.13	0.03%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	840,877.95	987,062.79	0.04%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	3,986,019.90	627,144.72	0.02%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	3,965,047.81	623,845.05	0.02%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	754,022.16	118,634.89	0.00%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	2,490,793.04	391,891.60	0.01%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	3,922,427.77	617,139.38	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	1,875,340.90	295,058.77	0.01%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	13,921.17	16,341.34	0.00%
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	AA1	1,108,098.18	1,300,738.69	0.05%
FI4000517677	FIGV 0.500 04/15/43 FINLAND	GOV	FI	EUR	AA1	1,544,921.22	1,813,502.48	0.07%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	13,321.38	15,637.27	0.00%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	13,112.10	15,391.61	0.00%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	19,086,971.91	22,405,201.26	0.83%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	1,188,042.18	1,394,580.78	0.05%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	3,377,769.15	3,964,987.11	0.15%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	354,735.35	416,405.34	0.02%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	AA2	607,828.65	713,498.37	0.03%
FR0010809418	FRGV 10/25/29 FRANCE	GOV	FR	EUR	AA2	1,072,315.69	1,258,735.49	0.05%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	7.21	8.47	0.00%
FR0013515806	FRGV 0.500 05/25/40 FRANCE	GOV	FR	EUR	AA2	712,311.06	836,144.82	0.03%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	2,832,214.76	3,324,589.25	0.12%
FR0128690726	FRGV 11/05/25 FRANCE	GOV	FR	EUR	AA2	544,548.59	639,217.20	0.02%
GB0000066554	ORD GBP0.25 ABERFORTH SMLR COS	CST	GB	GBP	AA3	154,645.90	211,919.01	0.01%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	1,015,484.08	1,391,568.61	0.05%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	16,349,861.90	22,405,033.25	0.83%
GB0003096442	ORD GBP0.10 ELECTROCOMPONENTS	CST	GB	GBP	AA3	95,820.85	131,308.10	0.00%
GB0004535307	ORD GBP0.10 INVESCO ASIA TRUST	CST	GB	GBP	AA3	100,412.25	137,599.93	0.01%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	733,488.14	1,005,135.47	0.04%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	460,093.38	630,488.96	0.02%

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GB0008782301	ORD GBP0.25 TAYLOR WIMPEY	CST	GB	GBP	AA3	11,660,300.00	15,978,692.11	0.59%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	4,499,479.80	6,165,862.14	0.23%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	7,177,025.55	9,835,036.96	0.36%
GB0033195214	ORD 15 5/7P KINGFISHER	CST	GB	GBP	AA3	5.81	7.96	0.00%
GB00B019KW72	ORD 28 4/7P SAINSBURY J PLC	CST	GB	GBP	AA3	2.89	3.96	0.00%
GB00B06QFB75	ORD SHARES 0.005 P EACH I.G. GROUP HOLDINGS PLC	CST	GB	GBP	AA3	71,298.64	97,704.09	0.00%
GB00B188SR50	ORD GBP0.0001 INTL PUBLIC PARTNERSHIPS LTD	CST	GB	GBP	AA3	56,065.28	76,829.06	0.00%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	6,152,546.75	8,431,142.44	0.31%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	577,066.96	790,783.71	0.03%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	2.76	3.78	0.00%
GB00BD3VFW73	CONVATEC GROUP ODSH CONVATEC GROUP	CST	GB	GBP	AA3	1,623,432.44	2,224,670.64	0.08%
GB00BF4JDH58	MERCANT INVEST ODSH MERCANT INVEST	CST	GB	GBP	AA3	81,497.60	111,680.24	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	521,135.99	714,138.70	0.03%
GB00BLBDX619	UKT 1 1½ 10/22/2073 UK Treasury	GIL	GB	GBP	AA3	0.33	0.45	0.00%
GB00BLPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	AA3	8.04	11.02	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	4,199.32	5,754.54	0.00%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	169,312.09	232,016.82	0.01%
GB00BMTS0Z37	JPMORGAN ESCT ODSH JPMORGAN ESCT	CST	GB	GBP	AA3	380,352.00	521,215.36	0.02%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	130,628.58	179,006.87	0.01%
GB00BN455J50	WORLDWIDE ODSH WORLDWIDE	CST	GB	GBP	AA3	79,440.00	108,860.60	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	169,312.36	232,017.19	0.01%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	2,059,006.72	2,821,559.86	0.10%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	1,187,076.60	1,626,710.42	0.06%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,017,764.10	1,394,693.03	0.05%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	268,088.83	367,375.53	0.01%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	80,318.03	110,063.81	0.00%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	497,360.91	681,558.52	0.03%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	1,735,818.21	2,378,678.48	0.09%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	529,337.44	725,377.56	0.03%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	169,312.36	232,017.19	0.01%
GB00BQZCCB79	MURRAY INTL TRST ODSH MURRAY INTL TRST	CST	GB	GBP	AA3	109,250.40	149,711.29	0.01%
GB00BR3YV268	POLAR CAPITAL ODSH POLAR CAPITAL	CST	GB	GBP	AA3	265,962.04	364,461.08	0.01%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	169,312.03	232,016.74	0.01%
GB00BT7J0027	UKT 4 ¼ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	110,483.64	151,401.26	0.01%
GB00BTK05J60	ANGLO AMERCN ODSH ANGLO AMERCN	CST	GB	GBP	AA3	6,760,245.00	9,263,901.74	0.34%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	8.56	11.73	0.00%
GG00BB0RDB98	BLUEFIELD SOLAR ODSH BLUEFIELD SOLAR	CST	GB	GBP	AA3	818,764.20	1,121,993.52	0.04%
GG00BR30MJ80	HVPE ODSH HVPE	CST	GB	GBP	AA3	2,105,925.00	2,885,854.32	0.11%
GG00BWWYMV85	APAX GLOBAL ALPHA ORD NPVAPAX GLOBAL NPV	CST	GB	GBP	AA3	72,589.93	99,473.61	0.00%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	12,498,016.84	12,498,016.84	0.46%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	3,079,251.85	3,079,251.85	0.11%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	43,119,408.72	43,119,408.72	1.60%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	21,402,984.36	21,402,984.36	0.79%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	203,209.86	203,209.86	0.01%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	739.55	739.55	0.00%
IM00B7S9G985	PLAYTECH ODSH PLAYTECH	CST	GB	GBP	AA3	43,593.44	59,738.27	0.00%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		18.83	22.10	0.00%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		1,136,160.61	1,333,679.71	0.05%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		2,718,561.60	3,191,177.73	0.12%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	1,020,662.27	1,398,664.54	0.05%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	16,349,971.07	22,405,182.86	0.83%
JE00B8KF9B49	WPP ODSH WPP	CST	GB	GBP	AA3	87.14	119.41	0.00%
JE00BD3QJR55	FORESIGHT SOLAR ORD NPV FORESIGHT	CST	GB	GBP	AA3	0.86	1.18	0.00%
JE00BTDN8H13	APTIV ODSH APTIV	COM	US	USD	AAA	978,479.45	978,479.45	0.04%
JP1024521P98	JPGV 0.005 09/01/25 JAPAN	GOV	JP	JPY	A1	99,280,951.23	687,327.04	0.03%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	1,208,951,010.42	8,369,628.89	0.31%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	747,252,821.73	5,173,269.02	0.19%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	69,802,487.23	483,246.14	0.02%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	190,716,704.94	1,320,341.38	0.05%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	279,010,716.17	1,931,605.28	0.07%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	1,660,680.67	11,496.98	0.00%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	46,888,072.60	324,608.49	0.01%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	140,685,260.81	973,971.16	0.04%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	710,959,516.15	4,922,008.63	0.18%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	206,358,299.80	1,428,628.93	0.05%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	2,097,669.29	14,522.27	0.00%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	710,945,153.61	4,921,909.20	0.18%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	8,087,630.71	55,991.08	0.00%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	199,924,687.08	1,384,088.70	0.05%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	739,216,566.39	5,117,633.62	0.19%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	710,938,265.29	4,921,861.51	0.18%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	12,303,608.52	85,178.50	0.00%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	103,017,840.51	713,197.71	0.03%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	52,781,272.93	365,407.42	0.01%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	221,173,393.37	1,531,194.57	0.06%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	1,208,940,778.89	8,369,558.06	0.31%
JP1201561G37	JPGV 0.400 03/20/36 JAPAN	GOV	JP	JPY	A1	99,285,586.99	687,359.13	0.03%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	1,235,071.63	8,550.46	0.00%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	32,296,544.56	223,590.61	0.01%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	38,202,690.19	264,479.15	0.01%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	19,951,960.44	138,128.43	0.01%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	18,823,966.54	130,319.27	0.00%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	16,239,938.39	112,429.91	0.00%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	341,877,610.38	2,366,835.96	0.09%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	10,745,219.39	74,389.70	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	411,930,935.35	2,851,818.67	0.11%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	634,322,229.03	4,391,444.82	0.16%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	1,208,959,577.27	8,369,688.20	0.31%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	710,933,490.98	4,921,828.46	0.18%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	710,962,544.64	4,922,029.60	0.18%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	498,095,589.04	3,448,340.92	0.13%
JP1742811R19	JPGV 01/20/26 JAPAN	GOV	JP	JPY	A1	99,248,463.30	687,102.12	0.03%
JP1742881R22	JPGV 02/20/26 JAPAN	GOV	JP	JPY	A1	99,249,357.99	687,108.32	0.03%
JP1743001R41	JPGV 04/20/26 JAPAN	GOV	JP	JPY	A1	24,994,578.09	173,038.73	0.01%
JP3134800006	IHI ODSH IHI	COM	JP	JPY	A1	2,373,656,998.21	16,432,947.26	0.61%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	236,222,198.89	1,635,378.21	0.06%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	232,264,998.21	1,607,982.31	0.06%
JP3292200007	JTEKT ODSH JTEKT	COM	JP	JPY	A1	192,599,698.19	1,333,377.44	0.05%
JP3300200007	KONAMI GROUP ODSH KONAMI GROUP	COM	JP	JPY	A1	9,067,998.83	62,778.21	0.00%
JP3300600008	KONICA MINOLTA ODSH KONICA MINOLTA	COM	JP	JPY	A1	110,164,798.03	762,676.46	0.03%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	236,275,197.38	1,635,745.12	0.06%
JP3320800000	SAPPORO HOLDINGS ODSH SAPPORO HOLDINGS	COM	JP	JPY	A1	1,900,757,599.25	13,159,040.84	0.49%
JP3386030005	JFE HOLDINGS ODSH JFE HOLDINGS	COM	JP	JPY	A1	192,559,999.30	1,333,102.60	0.05%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	446,991,999.84	3,094,548.19	0.11%
JP3566800003	CENTRAL JPN RAIL ODSH CENTRAL JPN RAIL	COM	JP	JPY	A1	192,592,198.23	1,333,325.51	0.05%
JP3663900003	SOJITZ ODSH SOJITZ	COM	JP	JPY	A1	192,464,198.22	1,332,439.36	0.05%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	192,320,998.39	1,331,447.98	0.05%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	232,553,996.84	1,609,983.06	0.06%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	1,969,853,598.32	13,637,395.93	0.50%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	43,289,998.78	299,698.85	0.01%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	192,599,149.89	1,333,373.64	0.05%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	2,374,807,499.89	16,440,912.24	0.61%
JP3898400001	MITSUBISHI ODSH MITSUBISHI	COM	JP	JPY	A1	67,555,798.66	467,692.21	0.02%
JP3900000005	MHI ODSH MHI	COM	JP	JPY	A1	2,374,818,998.24	16,440,991.85	0.61%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	2,375,037,799.36	16,442,506.62	0.61%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	44,105,599.49	305,345.29	0.01%
KYG0260P1028	AMER SPORTS ODSH AMER SPORTS	COM	US	USD	AAA	13,225.58	13,225.58	0.00%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	3,305,623.05	3,305,623.05	0.12%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		10,469,456.67	1,333,688.44	0.05%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	511,445.10	511,445.10	0.02%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		4,243,810.96	540,612.74	0.02%
KYG9361H1092	VEIL ODSH VEIL	CST	GB	GBP	AA3	1,717,839.30	2,354,041.08	0.09%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	359.37	359.37	0.00%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	10,844.57	10,844.57	0.00%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	15,775,410.40	18,517,931.85	0.69%
NL0011872643	ASR NEDERLAND ODSH ASR NEDERLAND	COM	NL	EUR	AAA	6,380,468.21	7,489,699.00	0.28%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	IT	USD		22,405,196.87	22,405,196.87	0.83%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	3,516,069.48	3,516,069.48	0.13%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	10,916,824.21	10,916,824.21	0.40%
SG3254976487	SGGV 2.750 04/01/42 SINGAPORE	GOV	SG	SGD		150,300.84	118,011.09	0.00%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	4,554,613.44	4,554,613.44	0.17%
US0144421072	ALECTOR ODSH ALECTOR	COM	US	USD	AAA	1.92	1.92	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	9,929,580.49	9,929,580.49	0.37%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	179,000,352.59	179,000,352.59	6.62%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,394,621.27	1,394,621.27	0.05%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	23,516,375.99	23,516,375.99	0.87%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	232,602,633.23	232,602,633.23	8.61%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	1,359,433.87	1,359,433.87	0.05%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	6,803,512.68	6,803,512.68	0.25%
US04517PBE16	ADB 5.317 06/16/26 FRN MTN ADB	BND	PH	USD		380,793.90	380,793.90	0.01%
US04635X1028	ASTRIA ODSH ASTRIA	COM	US	USD	AAA	105,078.66	105,078.66	0.00%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	5,881,829.99	5,881,829.99	0.22%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	645,172.80	645,172.80	0.02%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	80,682,400.44	80,682,400.44	2.99%
US06211J1007	BANK FRST ODSH BANK FRST	COM	US	USD	AAA	483.67	483.67	0.00%
US0865161014	BEST BUY ODSH BEST BUY	COM	US	USD	AAA	4,602,902.71	4,602,902.71	0.17%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	287.13	287.13	0.00%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	162,098.72	162,098.72	0.01%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	250,050.48	250,050.48	0.01%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	1,700,509.44	1,700,509.44	0.06%
US11133T1034	BROADRIDGE ODSH BROADRIDGE	COM	US	USD	AAA	236,122.64	236,122.64	0.01%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	12,498,042.49	12,498,042.49	0.46%
US15872M1045	CHAMPIONX ODSH CHAMPIONX	COM	US	USD	AAA	22,259,718.63	22,259,718.63	0.82%
US1640241014	CHEMUNG FINL ODSH CHEMUNG FINL	COM	US	USD	AAA	65,756.66	65,756.66	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	5,672,716.93	5,672,716.93	0.21%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	676,197.49	676,197.49	0.03%

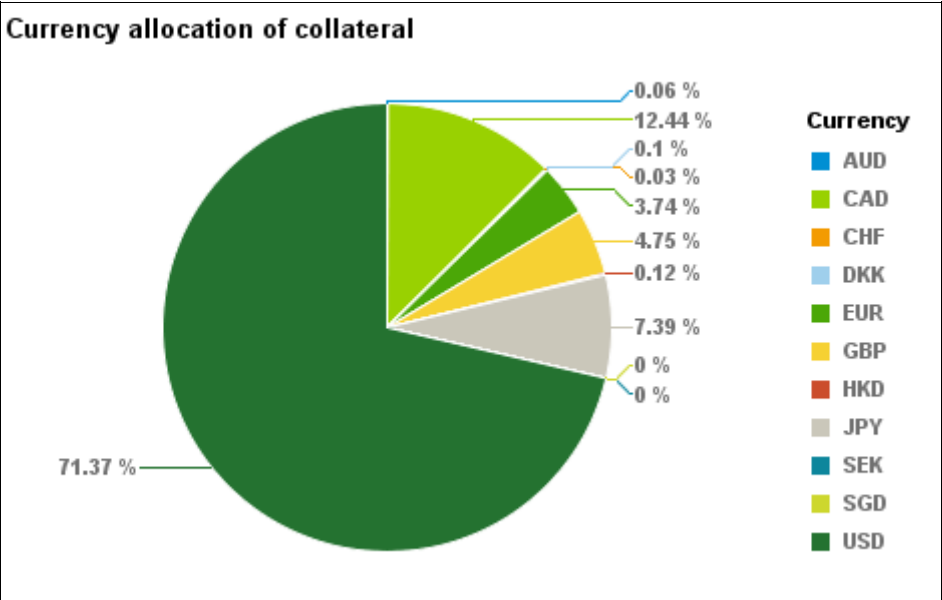
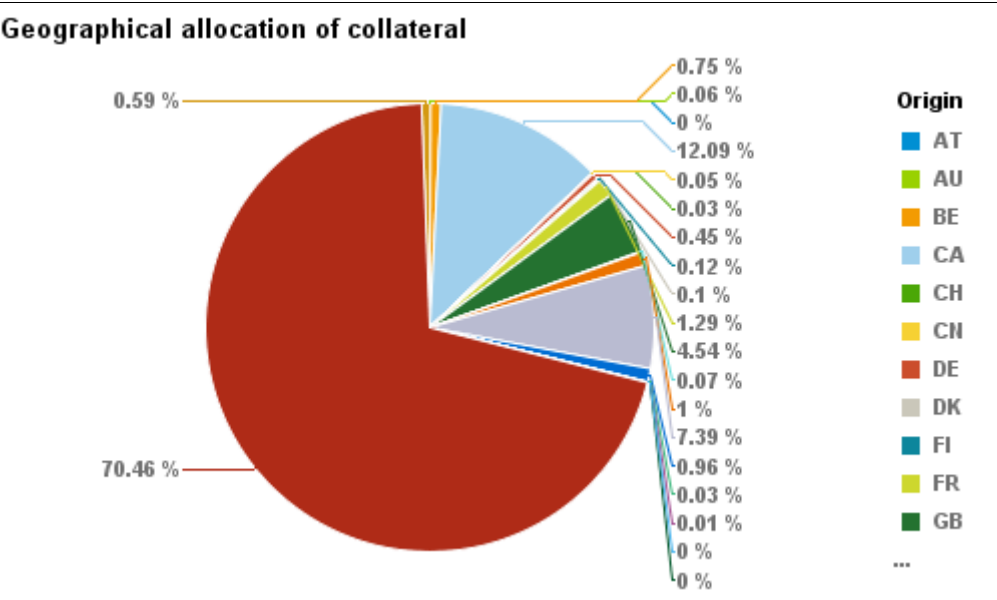
Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	1,790,282.73	1,790,282.73	0.07%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	30,059,855.08	30,059,855.08	1.11%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	896,866.67	896,866.67	0.03%
US20337X1090	COMMSCOPE HOLDG ODSH COMMSCOPE HOLDG	COM	US	USD	AAA	34.04	34.04	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	75,967.60	75,967.60	0.00%
US22658D1000	CRICUT ODSH CRICUT	COM	US	USD	AAA	529,778.47	529,778.47	0.02%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	11,370,085.15	11,370,085.15	0.42%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	AAA	749,768.48	749,768.48	0.03%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	10,729,930.05	10,729,930.05	0.40%
US2480191012	DELUXE ODSH DELUXE	COM	US	USD	AAA	2,943.31	2,943.31	0.00%
US24906P1093	DENTSPLY SIRONA ODSH DENTSPLY SIRONA	COM	US	USD	AAA	217.61	217.61	0.00%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	220,145.37	220,145.37	0.01%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	1,607,293.60	1,607,293.60	0.06%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	731,371.60	731,371.60	0.03%
US25659T1079	DOLBY LABS ODSH DOLBY LABS	COM	US	USD	AAA	6,132,494.92	6,132,494.92	0.23%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	8,184,131.99	8,184,131.99	0.30%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	1,607,368.01	1,607,368.01	0.06%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	2,071,733.28	2,071,733.28	0.08%
US29261A1007	ENCOMPASS HEALTH ODSH ENCOMPASS HEALTH	COM	US	USD	AAA	199,638.67	199,638.67	0.01%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	761,304.25	761,304.25	0.03%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	9,269,000.53	9,269,000.53	0.34%
US29786A1060	ETSY ODSH ETSY	COM	US	USD	AAA	1,617,375.87	1,617,375.87	0.06%
US29788T1034	E2OPEN PARENT ODSH E2OPEN PARENT	COM	US	USD	AAA	96,797.23	96,797.23	0.00%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	AAA	736,274.26	736,274.26	0.03%
US30216BKK79	EDC 4.000 06/20/30 EXPORT DEV CN	GOV	CA	USD	AAA	991,964.55	991,964.55	0.04%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	88,307,957.40	88,307,957.40	3.27%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	1,156.07	1,156.07	0.00%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	3,964,223.12	3,964,223.12	0.15%
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	1,726,249.04	1,726,249.04	0.06%
US37045V1008	GM ODSH GM	COM	US	USD	AAA	33,333,328.49	33,333,328.49	1.23%
US4007641065	GUARANTY BANCSH ODSH GUARANTY BANCSH	COM	US	USD	AAA	53,679.51	53,679.51	0.00%
US4180561072	HASBRO ODSH HASBRO	COM	US	USD	AAA	1,125,090.61	1,125,090.61	0.04%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	1,197,768.09	1,197,768.09	0.04%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	246,071.01	246,071.01	0.01%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	11,131,664.00	11,131,664.00	0.41%
US4433201062	HUB GROUP ODSH HUB GROUP	COM	US	USD	AAA	2,276,842.60	2,276,842.60	0.08%
US4576693075	INSMED ODSH INSMED	COM	US	USD	AAA	551.65	551.65	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	7,192,219.49	7,192,219.49	0.27%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	6,984,513.89	6,984,513.89	0.26%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	39,024.39	39,024.39	0.00%
US4622601007	IOVANCE ODSH IOVANCE	COM	US	USD	AAA	30.64	30.64	0.00%
US46266C1053	IQVIA HLDGS ODSH IQVIA HLDGS	COM	US	USD	AAA	528,714.44	528,714.44	0.02%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	82.55	82.55	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	158,481,015.14	158,481,015.14	5.86%
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	39.92	39.92	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	3,770,829.70	3,770,829.70	0.14%
US49456B1017	KINDER MORGAN DE ODSH KINDER MORGAN DE	COM	US	USD	AAA	3,366,288.07	3,366,288.07	0.12%
US5246601075	LEGGETT & PLATT ODSH LEGGETT & PLATT	COM	US	USD	AAA	24.45	24.45	0.00%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	179,291.89	179,291.89	0.01%
US5502411037	LUMEN TECH ODSH LUMEN TECH	COM	US	USD	AAA	6,044.15	6,044.15	0.00%
US56418H1005	MANPOWERGROUP ODSH MANPOWERGROUP	COM	US	USD	AAA	17,070,694.42	17,070,694.42	0.63%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	599.23	599.23	0.00%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	136,355.47	136,355.47	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	159,802,175.22	159,802,175.22	5.91%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,394,638.06	1,394,638.06	0.05%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	2,715,034.69	2,715,034.69	0.10%
US61174X1090	MONSTER BEVERAGE ODSH MONSTER BEVERAGE	COM	US	USD	AAA	1,791,625.85	1,791,625.85	0.07%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	18,715,380.87	18,715,380.87	0.69%
US61945C1036	MOSAIC ODSH MOSAIC	COM	US	USD	AAA	3,366,251.40	3,366,251.40	0.12%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	38,813.16	38,813.16	0.00%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	32,305,438.34	32,305,438.34	1.20%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	5,741,211.10	5,741,211.10	0.21%
US6323471002	NATHAN S FAMOUS ODSH NATHAN S FAMOUS	COM	US	USD	AAA	401,108.65	401,108.65	0.01%
US66405S1006	NORTHEAST BNK ODSH NORTHEAST BNK	COM	US	USD	AAA	1,199,962.87	1,199,962.87	0.04%
US67018T1051	NU SKIN ODSH NU SKIN	COM	US	USD	AAA	3,338,609.45	3,338,609.45	0.12%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	110,220,792.25	110,220,792.25	4.08%
US67080M1036	NURIX ODSH NURIX	COM	US	USD	AAA	1,822,048.93	1,822,048.93	0.07%
US676167CC18	OKB 0.500 02/02/26 OEKB	BND	AT	USD	AA1	980.70	980.70	0.00%
US6820951043	OMEGA FLEX ODSH OMEGA FLEX	COM	US	USD	AAA	1,079,524.76	1,079,524.76	0.04%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	255.46	255.46	0.00%
US6951271005	PACIRA ODSH PACIRA	COM	US	USD	AAA	65.50	65.50	0.00%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	22,664,835.83	22,664,835.83	0.84%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	1,165,297.64	1,165,297.64	0.04%
US74164F1030	PRIMORIS SERV ODSH PRIMORIS SERV	COM	US	USD	AAA	1,133,842.72	1,133,842.72	0.04%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	32,872,701.06	32,872,701.06	1.22%
US74251V1026	PRINCIPAL FINCL ODSH PRINCIPAL FINCL	COM	US	USD	AAA	1,074,052.46	1,074,052.46	0.04%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	1,517,160.23	1,517,160.23	0.06%
US74727A1043	QCR HLDGS ODSH QCR HLDGS	COM	US	USD	AAA	2,915,155.15	2,915,155.15	0.11%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	38,825,459.55	38,825,459.55	1.44%
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	155,916.09	155,916.09	0.01%
US78709Y1055	SAIA ODSH SAIA	COM	US	USD	AAA	548,174.81	548,174.81	0.02%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	62,384,572.29	62,384,572.29	2.31%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	12,498,055.19	12,498,055.19	0.46%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	167,148.62	167,148.62	0.01%
US8287302009	SIMMONS FIRST ODSH SIMMONS FIRST	COM	US	USD	AAA	74,983.58	74,983.58	0.00%
US84265V1052	SOUTHERN COPPER ODSH SOUTHERN COPPER	COM	US	USD	AAA	211,977.98	211,977.98	0.01%
US84863T1060	SPOK HOLDINGS ODSH SPOK HOLDINGS	COM	US	USD	AAA	15,602.70	15,602.70	0.00%
US85208M1027	SPROUTS FARMERS ODSH SPROUTS FARMERS	COM	US	USD	AAA	586,597.50	586,597.50	0.02%
US8718291078	SYSCO ODSH SYSCO	COM	US	USD	AAA	89,571.04	89,571.04	0.00%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	250,135.49	250,135.49	0.01%
US87724P1066	TAYLOR MORRISO ODSH TAYLOR MORRISO	COM	US	USD	AAA	123,182.24	123,182.24	0.00%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	2,423,068.03	2,423,068.03	0.09%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	85.51	85.51	0.00%
US8910921084	TORO ODSH TORO	COM	US	USD	AAA	19,394,706.83	19,394,706.83	0.72%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	12,498,050.00	12,498,050.00	0.46%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	8,974,799.79	8,974,799.79	0.33%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	250,128.79	250,128.79	0.01%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	1,086,189.35	1,086,189.35	0.04%
US912810FT08	UST 4.500 02/15/36 US TREASURY	GOV	US	USD	AAA	18,914.01	18,914.01	0.00%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	183,127.79	183,127.79	0.01%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	AAA	665,186.69	665,186.69	0.02%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	AAA	33,471.48	33,471.48	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	10,097.05	10,097.05	0.00%
US912810QH41	UST 4.375 05/15/40 US TREASURY	GOV	US	USD	AAA	373,303.47	373,303.47	0.01%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	711,029.08	711,029.08	0.03%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	391,788.24	391,788.24	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	31,580.17	31,580.17	0.00%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	AAA	5,170,597.86	5,170,597.86	0.19%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,550.41	5,550.41	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	8,455.61	8,455.61	0.00%
US912810RS96	UST 2.500 05/15/46 US TREASURY	GOV	US	USD	AAA	821,279.64	821,279.64	0.03%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	640,514.42	640,514.42	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	142.24	142.24	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	8,666.55	8,666.55	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	4,250,476.07	4,250,476.07	0.16%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	6,030.94	6,030.94	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	69,596.97	69,596.97	0.00%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	10,689,584.10	10,689,584.10	0.40%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	977,870.87	977,870.87	0.04%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	68.70	68.70	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	45,814.84	45,814.84	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	270,313.36	270,313.36	0.01%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	2,546,317.68	2,546,317.68	0.09%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	713,870.33	713,870.33	0.03%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	1,455,902.25	1,455,902.25	0.05%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	1,739.33	1,739.33	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	2,769.35	2,769.35	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	710,040.36	710,040.36	0.03%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	21,064.60	21,064.60	0.00%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	989,703.19	989,703.19	0.04%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	979.12	979.12	0.00%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	562,507.63	562,507.63	0.02%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	7,101.99	7,101.99	0.00%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	1,812.36	1,812.36	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	547,606.62	547,606.62	0.02%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	687,359.17	687,359.17	0.03%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	990,165.80	990,165.80	0.04%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	94.38	94.38	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	539,379.15	539,379.15	0.02%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	AAA	123.22	123.22	0.00%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	492,649.70	492,649.70	0.02%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	545,665.34	545,665.34	0.02%
US91282CCR07	UST 1.000 07/31/28 US TREASURY	GOV	US	USD	AAA	259,180.22	259,180.22	0.01%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	4,732.50	4,732.50	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	2,204.10	2,204.10	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	780,587.72	780,587.72	0.03%
US91282CES61	UST 2.750 05/31/29 US TREASURY	GOV	US	USD	AAA	312,164.03	312,164.03	0.01%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	1,359,830.10	1,359,830.10	0.05%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	100.16	100.16	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	104,652.27	104,652.27	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	539,096.14	539,096.14	0.02%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	539,561.49	539,561.49	0.02%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	539,461.75	539,461.75	0.02%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	627,047.75	627,047.75	0.02%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	539,535.23	539,535.23	0.02%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	345,082.91	345,082.91	0.01%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	539,786.14	539,786.14	0.02%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	19,720.23	19,720.23	0.00%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	36,172.11	36,172.11	0.00%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	417,329.36	417,329.36	0.02%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	27,772.29	27,772.29	0.00%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	13,948.50	13,948.50	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	234,953.70	234,953.70	0.01%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	954,827.10	954,827.10	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	408.83	408.83	0.00%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	66,576,689.79	66,576,689.79	2.46%
US9197941076	VALLEY NATL ODSH VALLEY NATL	COM	US	USD	AAA	411,782.64	411,782.64	0.02%
US9202531011	VALMONT INDUS ODSH VALMONT INDUS	COM	US	USD	AAA	1,044,052.96	1,044,052.96	0.04%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	AAA	1,133,323.99	1,133,323.99	0.04%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	55,868,039.56	55,868,039.56	2.07%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	12,498,079.04	12,498,079.04	0.46%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	782,133.39	782,133.39	0.03%
US9818111026	WORTHINGTON ENTP ODSH WORTHINGTON ENTP	COM	US	USD	AAA	261.63	261.63	0.00%
US9884981013	YUM! BRANDS ODSH YUM! BRANDS	COM	US	USD	AAA	25,931,499.99	25,931,499.99	0.96%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	2,346,002.87	2,346,002.87	0.09%
US98956A1051	ZETA GLO HLDG ODSH ZETA GLO HLDG	COM	US	USD	AAA	214,878.10	214,878.10	0.01%
XS3046357896	KOMBK 4.751 04/09/29 FRN MTN KBN	BND	NO	USD	AAA	796,426.18	796,426.18	0.03%
XS3091296528	IDA 3.500 06/12/45 MTN INTERNATIONAL DE	BND	US	EUR	AAA	70,413.35	82,654.57	0.00%
	Unknown Company Description	UNK		CAD		14,230,499.99	10,429,053.48	0.39%
	Unknown Company Description	UNK		GBP		4,041,165.40	5,537,811.01	0.20%
						Total:	2,702,259,317.36	100.00%



Counterparts

Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	NATIONAL BANK FINANCIAL INC (PARE	391,576,702.75
3	NBC Global Finance Limited (Parent)	314,787,676.54
2	ROYAL BANK OF CANADA LONDON BR	378,128,777.43

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	370,813,517.70
2	NBC Global Finance Limited (Parent)	316,551,063.42
3	NATIONAL BANK FINANCIAL INC (PARENT)	205,451,702.98
4	RBC DOMINION SECURITIES INC (PARENT)	203,360,927.91
5	TD SECURITIES INC (PARENT)	156,359,622.79