



Securities Lending Report

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

Report as at 28/04/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110
Replication Mode	Physical replication
ISIN Code	IE00BFYDNQ69
Total net assets (AuM)	8,579,913,214
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 28/04/2025	
Currently on loan in USD (base currency)	2,150,362,785.19
Current percentage on loan (in % of the fund AuM)	25.06%
Collateral value (cash and securities) in USD (base currency)	2,630,806,040.69
Collateral value (cash and securities) in % of loan	122%

Securities lending statistics	
12-month average on loan in USD (base currency)	1,633,995,489.27
12-month average on loan as a % of the fund AuM	22.59%
12-month maximum on loan in USD	2,129,147,718.46
12-month maximum on loan as a % of the fund AuM	25.01%
Gross Return for the fund over the last 12 months in (base currency fund)	3,004,521.99
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0415%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	5,418,280.19	6,163,835.69	0.23%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	13,621.39	15,495.70	0.00%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	480,749.23	546,900.34	0.02%
AU000000AGL7	AGL ENERGY ODSH AGL ENERGY	COM	AU	AUD	AAA	7,853,891.53	5,018,277.06	0.19%
AU0000013559	ATLAS ARTERIA UNIT ATLAS ARTERIA	COM	AU	AUD	AAA	1,833,149.99	1,171,298.90	0.04%
AU0000030678	COLES GROUP ODSH COLES GROUP	COM	AU	AUD	AAA	1,966,959.99	1,256,797.37	0.05%
AU0000390544	DYNO NOBEL AU ODSH DYNO NOBEL AU	COM	AU	AUD	AAA	765,588.39	489,175.92	0.02%
AU3CB0222040	IBRD 4.250 06/24/25 MTN IBRD	GOV	SU	AUD		21,287.88	13,601.98	0.00%
AU3CB0295509	IBRD 4.400 01/13/28 IBRD	GOV	SU	AUD		1,033.80	660.55	0.00%
AU3CB0309623	ALBTA 5.200 05/15/34 MTN ALBERTA	BND	CA	AUD	AAA	1,043.34	666.65	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	109,518.67	124,588.45	0.00%
BE0000334434	BEGV 0.800 06/22/25 BELGIUM	GOV	BE	EUR	AA3	1,589,552.18	1,808,274.60	0.07%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	363,694.52	413,738.90	0.02%
BE0000344532	BEGV 1.450 06/22/37 BELGIUM	GOV	BE	EUR	AA3	60,388.35	68,697.79	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	529.58	602.45	0.00%
BE0003797140	GBL ODSH GBL	COM	BE	EUR	AA3	92,294.39	104,994.11	0.00%
BE0974400328	AZELIS GROUP ODSH AZELIS GROUP	COM	BE	EUR	AA3	475.92	541.40	0.00%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	12,588.38	12,588.38	0.00%
BMG3198U1027	ESSENT GROUP ODSH ESSENT GROUP	COM	US	USD	AAA	39,091.74	39,091.74	0.00%
BMG427061046	HAMILTON INS GRP ODSH HAMILTON INS GRP	COM	US	USD	AAA	6,330.54	6,330.54	0.00%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	18.53	18.53	0.00%
BMG5005R1079	JAMES RIVER ODSH JAMES RIVER	COM	US	USD	AAA	220,724.33	220,724.33	0.01%
BMG9456A1009	GOLAR LNG ODSH GOLAR LNG	COM	US	USD	AAA	22,311.54	22,311.54	0.00%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,079,599.99	7,989,864.33	0.30%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	16,574,381.46	11,952,332.15	0.45%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	16,574,368.16	11,952,322.56	0.45%
CA05466C1095	AYA GOLD ODSH AYA GOLD	COM	CA	CAD	AAA	5,256,523.69	3,790,652.29	0.14%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	115,781.87	83,494.12	0.00%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	15,817,960.57	11,406,852.15	0.43%
CA07317Q1054	BAYTEX ENERGY ODSH BAYTEX ENERGY	COM	CA	CAD	AAA	2,473,199.98	1,783,505.93	0.07%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	991,613.88	715,085.41	0.03%
CA135087M847	CAGV 1.250 03/01/27 CANADA	GOV	CA	CAD	AAA	45,821.21	33,043.18	0.00%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	409,360.41	295,203.27	0.01%
CA135087N837	CAGV 2.750 09/01/27 CANADA	GOV	CA	CAD	AAA	193,687.39	139,674.35	0.01%
CA135087P816	CAGV 3.000 04/01/26 CANADA	GOV	CA	CAD	AAA	45,086.58	32,513.42	0.00%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	55,569.90	40,073.28	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	998.21	719.84	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	11,268.29	8,125.94	0.00%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	16,340.32	11,783.54	0.00%
CA1350Z7CY80	CAGV 06/18/25 CANADA	GOV	CA	CAD	AAA	952,233.35	686,686.82	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	15,702,137.80	11,323,328.53	0.43%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	16,574,362.73	11,952,318.65	0.45%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	16,574,386.85	11,952,336.04	0.45%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	4,580,278.87	3,302,989.89	0.13%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	11,493,098.30	8,288,051.57	0.32%
CA3039011026	FAIRFAX FIN ODSH FAIRFAX FIN	COM	CA	CAD	AAA	9,766,122.00	7,042,672.10	0.27%
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	13,548,218.68	9,770,066.54	0.37%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	16,574,374.89	11,952,327.42	0.45%
CA4436281022	HUDBAY MINERALS ODSH HUDBAY MINERALS	COM	CA	CAD	AAA	2,110,397.90	1,521,877.40	0.06%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	6,441,646.50	4,645,283.37	0.18%
CA45075E1043	IA FINANCIAL ODSH IA FINANCIAL	COM	CA	CAD	AAA	16,574,387.79	11,952,336.72	0.45%
CA45790B1040	INNERGEX ODSH INNERGEX	COM	CA	CAD	AAA	16,574,384.30	11,952,334.20	0.45%
CA4707481046	JAMIESON WELLNES ODSH JAMIESON WELLNES	COM	CA	CAD	AAA	10,354,499.99	7,466,970.85	0.28%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	16,574,363.93	11,952,319.51	0.45%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	6,649,500.00	4,795,173.37	0.18%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	2,822,857.94	2,035,655.80	0.08%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	15,702,108.63	11,323,307.50	0.43%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	13,869,242.51	10,001,567.39	0.38%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	1,137,392.68	820,211.31	0.03%
CA68333ZAR88	ONTAR 1.550 11/01/29 MTN ONTARIO	BND	CA	CAD	AAA	1,431,760.31	1,032,489.50	0.04%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	340,681.66	245,676.76	0.01%
CA7170461064	PEYTO EXP & DEV ODSH PEYTO EXP & DEV	COM	CA	CAD	AAA	176,499.99	127,279.96	0.00%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	4,027,089.27	2,904,066.66	0.11%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	16,574,383.27	11,952,333.46	0.45%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	2,153,935.87	1,553,274.07	0.06%
CA8029121057	SAPUTO ODSH SAPUTO	COM	CA	CAD	AAA	392,922.00	283,348.99	0.01%
CA86828P1036	SUPERIOR PLUS ODSH SUPERIOR PLUS	COM	CA	CAD	AAA	8,373,199.99	6,038,190.18	0.23%
CA87241L1094	TFI INTL ODSH TFI INTL	COM	CA	CAD	AAA	14,364,830.54	10,358,952.24	0.39%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	16,574,351.42	11,952,310.49	0.45%
CA87505Y4094	TAMARACK VALLEY ODSH TAMARACK VALLEY	COM	CA	CAD	AAA	6,128,799.99	4,419,679.45	0.17%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	115,822.52	83,523.43	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	16,574,375.58	11,952,327.91	0.45%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	16,574,388.27	11,952,337.06	0.45%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	6,407,074.49	4,620,352.35	0.18%
CA96467A2002	WHITECAP RSRC CA ODSH WHITECAP RSRC CA	COM	CA	CAD	AAA	3,439,799.98	2,480,553.02	0.09%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		1,579,749.50	1,903,376.12	0.07%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		1,579,709.50	1,903,327.93	0.07%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		1,579,742.75	1,903,367.99	0.07%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		1,579,678.49	1,903,290.57	0.07%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		4,967,326.46	640,223.82	0.02%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1,589,551.34	1,808,273.66	0.07%
DE0005810055	DEUTSCHE BOERSE ODSH DEUTSCHE BOERSE	COM	DE	EUR	AAA	794,227.60	903,513.34	0.03%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	794,150.16	903,425.24	0.03%
DE000A0D9PT0	MTU AERO ENGINES ODSH MTU AERO ENGINES	COM	DE	EUR	AAA	794,184.93	903,464.80	0.03%
DE000A1ML7J1	VONOVIA ODSH VONOVIA	COM	DE	EUR	AAA	2,467,455.55	2,806,977.50	0.11%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	192,062.26	218,490.03	0.01%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	2.07	2.36	0.00%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	1,229,793.83	1,399,013.49	0.05%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	497,018.73	565,408.52	0.02%
DE000CBK1001	COMMERZBANK ODSH COMMERZBANK	COM	DE	EUR	AAA	794,283.67	903,577.12	0.03%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	529,979.58	602,904.79	0.02%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	794,311.02	903,608.24	0.03%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	53.57	8.16	0.00%
FI4000037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	AA1	159,371.87	181,301.44	0.01%
FI4000297767	NORDEA BNK ODSH NORDEA BNK	COM	SE	SEK	AAA	48,607,389.96	5,018,344.33	0.19%
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	AA1	483,419.25	549,937.75	0.02%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	13,925.48	15,841.63	0.00%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	14,345.78	16,319.76	0.00%
FI4000571013	HIAB ODSH HIAB	COM	FI	EUR	AA1	2,083,936.91	2,370,686.68	0.09%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	110,633.39	125,856.55	0.00%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	26,578,764.30	30,236,003.03	1.15%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	26,578,755.32	30,235,992.81	1.15%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%
GB0000904986	ORD GBP0.125 BELLWAY	CST	GB	GBP	AA3	212,697.24	282,999.27	0.01%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	20.65	27.48	0.00%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	6,594,708.12	8,774,432.59	0.33%
GB0004726096	ORD GBP0.0333 SPIRENT	CST	GB	GBP	AA3	1,188,454.00	1,581,269.30	0.06%
GB0004915632	ORD GBP0.01 KIER GROUP PLC	CST	GB	GBP	AA3	304,876.19	405,645.79	0.02%
GB0006027295	MORGAN ADVANCED MATERIALS ORD MORGAN	CST	GB	GBP	AA3	301,001.68	400,490.65	0.02%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	11.52	15.33	0.00%
GB0007323586	ORD GBP0.20 RENISHAW	CST	GB	GBP	AA3	122,545.50	163,050.01	0.01%
GB0007973794	ORD GBP0.02 SERCO GROUP	CST	GB	GBP	AA3	1,700,656.25	2,262,767.87	0.09%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	12,490,991.65	16,619,592.90	0.63%
GB0009064097	ORD GBP0.25 TR PROPERTY INV TR	CST	GB	GBP	AA3	3.10	4.12	0.00%
GB0009065060	ORD GBP0.25 HENDERSON SMALLER COMPANYYS INV. TST	CST	GB	GBP	AA3	932,808.78	1,241,126.61	0.05%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	8,723,624.00	11,607,011.16	0.44%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	3,704,344.57	4,928,727.87	0.19%
GB0031743007	ORD GBP0.0005 BURBERRY GROUP	CST	GB	GBP	AA3	126,673.19	168,542.01	0.01%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	15,956.53	21,230.58	0.00%
GB0033195214	ORD 15 5/7P KINGFISHER	CST	GB	GBP	AA3	2.70	3.59	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	2,960,647.26	3,939,219.04	0.15%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	3,736,418.40	4,971,402.95	0.19%
GB00B11V7W98	ORD SHARES OF 2.5 PENCE EACH ALLIANCE TRUST PLC	CST	GB	GBP	AA3	233,013.68	310,030.83	0.01%
GB00B188SR50	ORD GBP0.0001 INTL PUBLIC PARTNERSHIPS LTD	CST	GB	GBP	AA3	1.12	1.49	0.00%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	31,703,731.37	42,182,648.40	1.60%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	362.60	482.45	0.00%
GB00B1VNSX38	ORD GBP0.551724 DRAX GROUP PLC	CST	GB	GBP	AA3	1,394,654.62	1,855,624.65	0.07%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	165,291.34	219,924.48	0.01%
GB00B1XZS820	ORD USD0.54945054 ANGLO AMERICAN ORD	CST	GB	GBP	AA3	53,764,385.62	71,534,929.07	2.72%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	1,440,824.88	1,917,055.40	0.07%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	7,329,839.89	9,752,544.75	0.37%
GB00B2NGPM57	ORD GBP1 PARAGON GROUP OF COMPANIES PLC	CST	GB	GBP	AA3	120,304.00	160,067.64	0.01%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	3,852,726.37	5,126,153.76	0.19%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	3,704,345.62	4,928,729.27	0.19%
GB00B82YXW83	VESUVIUS ODSH VESUVIUS	CST	GB	GBP	AA3	420,276.47	559,188.90	0.02%
GB00B8C3BL03	SAGE GROUP ODSH SAGE GROUP	CST	GB	GBP	AA3	147,448.17	196,183.67	0.01%
GB00B9XQT119	POLAR CAPITAL ODSH POLAR CAPITAL	CST	GB	GBP	AA3	504,130.00	670,758.22	0.03%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	37,212,068.50	49,511,635.82	1.88%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	24,037,534.00	31,982,571.17	1.22%
GB00BD3VFW73	CONVATEC GROUP ODSH CONVATEC GROUP	CST	GB	GBP	AA3	469,933.72	625,259.17	0.02%
GB00BDHXPG30	ALFA ODSH ALFA	CST	GB	GBP	AA3	121,857.26	162,134.29	0.01%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	22,724,684.80	30,235,790.79	1.15%
GB00BDVZYZ77	ROYAL MAIL ODSH ROYAL MAIL	CST	GB	GBP	AA3	6,685,581.56	8,895,342.10	0.34%
GB00BDX8CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	1,952,828.55	2,598,289.75	0.10%
GB00BFZ4N465	CUSHMAN & WAKEFI ODSH CUSHMAN & WAKEFI	COM	US	USD	AAA	35.13	35.13	0.00%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	47,191,000.00	62,788,866.62	2.39%
GB00BL9ZF303	PETERSHILL ODSH PETERSHILL	CST	GB	GBP	AA3	483,658.83	643,520.79	0.02%
GB00BLBDX619	UKT 1 1/8 10/22/2073 UK Treasury	GIL	GB	GBP	AA3	17,526,287.50	23,319,186.46	0.89%
GB00BLDYK618	SCOTT MORT TRUST ODSH SCOTT MORT TRUST	CST	GB	GBP	AA3	561,227.65	746,728.15	0.03%
GB00BM8Q5M07	JD SPORTS FASHION ORD GBP0.0005 JD SPORTS FASHION ORD GBP0.0005	CST	GB	GBP	AA3	575,548.40	765,782.28	0.03%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	AA3	14,068,294.50	18,718,235.83	0.71%
GB00BMBVGQ36	HARBOUR ENERGY PLC HARBOUR ENERGY PLC	CST	GB	GBP	AA3	36,338.54	48,349.38	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	1,359,066.81	1,808,274.13	0.07%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	32,470,284.80	43,202,567.89	1.64%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	1,359,067.49	1,808,275.04	0.07%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	1,744,573.60	2,321,201.06	0.09%
GB00BMWC6P49	MONDI ODSH MONDI	CST	GB	GBP	AA3	190,061.13	252,881.33	0.01%
GB00BMWRZ071	DOWLAIS GROUP ODSH DOWLAIS GROUP	CST	GB	GBP	AA3	1,500,564.99	1,996,541.18	0.08%
GB00BN7SWP63	GSK ODSH GSK	CST	GB	GBP	AA3	3,724,381.26	4,955,387.22	0.19%
GB00BNGDN821	MELROSE INDS ODSH MELROSE INDS	CST	GB	GBP	AA3	1,215,730.16	1,617,560.95	0.06%
GB00BNK03D49	LUXFER HOLDINGS ODSH LUXFER HOLDINGS	COM	US	USD	AAA	40.00	40.00	0.00%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	16,354,435.64	21,760,006.74	0.83%
GB00BP37WF17	PANTHEON INTL PLC ORD GBP0.067 PANTHEON INTL PLC ORD GBP0.067	CST	GB	GBP	AA3	184,926.00	246,048.91	0.01%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	69.93	93.04	0.00%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	1,158,294.00	1,541,140.63	0.06%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	9,314,111.91	12,392,670.86	0.47%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	8,226.79	10,945.96	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	63,928.65	85,058.75	0.00%
GB00BR3YV268	POLAR CAPITAL ODSH POLAR CAPITAL	CST	GB	GBP	AA3	173,561.04	230,927.53	0.01%
GB00BS3DYQ52	RASPBERRY PI ODSH RASPBERRY PI	CST	GB	GBP	AA3	636.01	846.23	0.00%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,952,833.22	2,598,295.96	0.10%
GB00BVFNZH21	ROTORK ODSH ROTORK	CST	GB	GBP	AA3	320,697.00	426,695.79	0.02%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	1,816,077.24	2,416,338.53	0.09%
GB00BY9D0Y18	DIRECT LINE INS ODSH DIRECT LINE INS	CST	GB	GBP	AA3	10,200,895.64	13,572,559.93	0.52%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	1,640,731.38	2,183,036.25	0.08%
GB00BYT1DJ19	INTERMEDIATE CAP ODSH INTERMEDIATE CAP	CST	GB	GBP	AA3	3,704,333.20	4,928,712.75	0.19%
GB00BZCNLL95	BB HLTHCR TRST ODSH BB HLTHCR TRST	CST	GB	GBP	AA3	815,241.06	1,084,699.67	0.04%
GG00BB0RDB98	BLUEFIELD SOLAR ODSH BLUEFIELD SOLAR	CST	GB	GBP	AA3	789,474.27	1,050,416.28	0.04%
GG00BR30MJ80	HVPE ODSH HVPE	CST	GB	GBP	AA3	16,738.40	22,270.88	0.00%
HK0000069689	AIA GROUP ODSH AIA GROUP	COM	HK	HKD		41,277.52	5,320.14	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	10,948,609.54	10,948,609.54	0.42%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		1,502,646.40	1,709,410.59	0.06%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		4,546.20	5,171.76	0.00%
JE00BD3QJR55	FORESIGHT SOLAR ORD NPV FORESIGHT	CST	GB	GBP	AA3	0.79	1.05	0.00%
JP1024521P98	JPGV 0.005 09/01/25 JAPAN	GOV	JP	JPY	A1	98,965,717.85	687,214.00	0.03%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	1,463,903,835.19	10,165,289.88	0.39%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,463,929,478.24	10,165,467.94	0.39%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,412,588,329.59	9,808,957.05	0.37%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	887,331,889.26	6,161,597.27	0.23%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	2,963,331.31	20,577.25	0.00%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	462,024,738.70	3,208,281.37	0.12%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	16,606,201.70	115,312.80	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	437,038,294.31	3,034,776.50	0.12%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	204,793,003.43	1,422,074.45	0.05%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	3,334,551.04	23,154.99	0.00%
JP1103631M74	JPGV 0.100 06/20/31 JAPAN	GOV	JP	JPY	A1	18,397,615.04	127,752.31	0.00%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	349,520.00	2,427.05	0.00%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	69,066,968.60	479,598.28	0.02%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	173,326,916.24	1,203,575.20	0.05%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	11,334,761.90	78,708.13	0.00%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	52,759,918.60	366,362.77	0.01%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	244,123,174.66	1,695,181.59	0.06%
JP1200851630	JPGV 2.100 03/20/26 JAPAN	GOV	JP	JPY	A1	114,476,208.37	794,918.23	0.03%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	609,196,540.36	4,230,236.49	0.16%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	437,034,222.61	3,034,748.22	0.12%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	3,330,782,272.48	23,128,819.33	0.88%
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	98,960,728.35	687,179.35	0.03%
JP1201561G37	JPGV 0.400 03/20/36 JAPAN	GOV	JP	JPY	A1	98,952,015.88	687,118.85	0.03%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	109,386,237.76	759,573.67	0.03%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	18,397,728.09	127,753.09	0.00%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	3,337,689.60	23,176.78	0.00%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	21,265,049.80	147,663.66	0.01%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	1,466,593,567.79	10,183,967.28	0.39%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	5,087,496.93	35,327.38	0.00%
JP1300071253	JPGV 2.300 05/20/32 JAPAN	GOV	JP	JPY	A1	18,404,852.12	127,802.56	0.00%
JP1300211610	JPGV 2.300 12/20/35 JAPAN	GOV	JP	JPY	A1	244,128,415.17	1,695,217.98	0.06%
JP1300221643	JPGV 2.500 03/20/36 JAPAN	GOV	JP	JPY	A1	22,557,256.16	156,636.69	0.01%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	4,724,225.15	32,804.83	0.00%
JP1300421E39	JPGV 1.700 03/20/44 JAPAN	GOV	JP	JPY	A1	18,409,544.63	127,835.14	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	104,368,532.55	724,730.93	0.03%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	437,045,219.06	3,034,824.58	0.12%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	18,409,690.25	127,836.16	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	3,376,804.69	23,448.40	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	18,385,265.83	127,666.55	0.00%
JP1742311Q56	JPGV 05/20/25 JAPAN	GOV	JP	JPY	A1	437,010,830.97	3,034,585.79	0.12%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	1,464,094,196.96	10,166,611.74	0.39%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	244,135,675.24	1,695,268.40	0.06%
JP1742811R19	JPGV 01/20/26 JAPAN	GOV	JP	JPY	A1	98,937,056.95	687,014.98	0.03%
JP1742881R22	JPGV 02/20/26 JAPAN	GOV	JP	JPY	A1	98,981,922.23	687,326.52	0.03%
JP1742901R36	JPGV 06/02/25 JAPAN	GOV	JP	JPY	A1	13,995,239.62	97,182.39	0.00%
JP1742961R33	JPGV 06/30/25 JAPAN	GOV	JP	JPY	A1	154,602,538.62	1,073,553.87	0.04%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	244,107,361.16	1,695,071.79	0.06%
JP1742991R45	JPGV 07/14/25 JAPAN	GOV	JP	JPY	A1	244,156,963.02	1,695,416.22	0.06%
JP3134800006	IHI ODSH IHI	COM	JP	JPY	A1	1,781,769,998.56	12,372,539.85	0.47%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	930,472,497.77	6,461,163.94	0.25%
JP3162600005	SMC JP ODSH SMC JP	COM	JP	JPY	A1	834,952,998.87	5,797,880.34	0.22%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	838,871,599.51	5,825,090.95	0.22%
JP3294460005	INPEX ODSH INPEX	COM	JP	JPY	A1	92,162,498.93	639,972.72	0.02%
JP3347200002	SHIONOGI ODSH SHIONOGI	COM	JP	JPY	A1	838,755,599.33	5,824,285.45	0.22%
JP3351600006	SHISEIDO ODSH SHISEIDO	COM	JP	JPY	A1	285,524,748.11	1,982,672.47	0.08%
JP3358800005	SHIMIZU ODSH SHIMIZU	COM	JP	JPY	A1	838,749,998.60	5,824,246.56	0.22%
JP3359600008	SHARP ODSH SHARP	COM	JP	JPY	A1	661,660,369.17	4,594,543.23	0.17%
JP3368000000	RESONAC HLDG ODSH RESONAC HLDG	COM	JP	JPY	A1	838,813,499.78	5,824,687.51	0.22%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	838,878,499.36	5,825,138.86	0.22%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3381000003	NIPPON STEEL ODSH NIPPON STEEL	COM	JP	JPY	A1	838,846,799.54	5,824,918.74	0.22%
JP3401400001	SUMITOMO CHEM ODSH SUMITOMO CHEM	COM	JP	JPY	A1	838,858,499.19	5,824,999.98	0.22%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	653,933,699.54	4,540,889.54	0.17%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	838,655,998.98	5,823,593.83	0.22%
JP3421800008	SECOM ODSH SECOM	COM	JP	JPY	A1	838,532,598.85	5,822,736.94	0.22%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	92,176,499.81	640,069.94	0.02%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	838,815,998.37	5,824,704.86	0.22%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	838,172,998.30	5,820,239.89	0.22%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	838,735,899.99	5,824,148.66	0.22%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	838,411,798.86	5,821,898.11	0.22%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	838,185,498.88	5,820,326.69	0.22%
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	92,054,998.54	639,226.24	0.02%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	1,357,822,399.23	9,428,664.62	0.36%
JP3900000005	MHI ODSH MHI	COM	JP	JPY	A1	160,765,049.11	1,116,346.09	0.04%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	838,661,998.26	5,823,635.49	0.22%
JP3973400009	RICOH ODSH RICOH	COM	JP	JPY	A1	762,166,749.13	5,292,455.53	0.20%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	10.01	10.01	0.00%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	15,837,947.53	18,017,249.56	0.68%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	4,332,552.11	4,928,711.40	0.19%
NL0010832176	ARGENX ODSH ARGENX	COM	BE	EUR	AA3	908,429.76	1,033,429.72	0.04%
NL0012650360	RHI MAGNESITA ODSH BYZ2JR8	CST	GB	GBP	AA3	231,909.60	308,561.82	0.01%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	218,973.63	218,973.63	0.01%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	50.57	50.57	0.00%
US00081T1088	ACCO BRANDS ODSH ACCO BRANDS	COM	US	USD	AAA	5.19	5.19	0.00%
US0017441017	AMN HEALTH SRV ODSH AMN HEALTH SRV	COM	US	USD	AAA	25.53	25.53	0.00%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	481,592.16	481,592.16	0.02%
US0044981019	ACI WORLD ODSH ACI WORLD	COM	US	USD	AAA	69.71	69.71	0.00%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	805,500.78	805,500.78	0.03%
US00509G2093	ACUMEN ODSH ACUMEN	COM	US	USD	AAA	4.31	4.31	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	388,466.50	388,466.50	0.01%
US00971T1016	AKAMAI TECH ODSH AKAMAI TECH	COM	US	USD	AAA	19,183,598.71	19,183,598.71	0.73%
US01446U1034	ALERUS FINANCIAL ODSH ALERUS FINANCIAL	COM	US	USD	AAA	9,784.42	9,784.42	0.00%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	AAA	8,655.37	8,655.37	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,161,294.56	6,161,294.56	0.23%
US0226711010	AMALGAMATED FIN ODSH AMALGAMATED FIN	COM	US	USD	AAA	1,750,033.69	1,750,033.69	0.07%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	144,983,617.09	144,983,617.09	5.51%
US0298991011	AM STATES WATER ODSH AM STATES WATER	COM	US	USD	AAA	10,469.91	10,469.91	0.00%
US0303711081	AMER VANGUARD ODSH AMER VANGUARD	COM	US	USD	AAA	5.47	5.47	0.00%
US03076K1088	AMERIS ODSH AMERIS	COM	US	USD	AAA	234,192.37	234,192.37	0.01%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0316521006	AMKOR TECHNOLOGY ODSH AMKOR TECHNOLOGY	COM	US	USD	AAA	23.35	23.35	0.00%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	38,449,777.50	38,449,777.50	1.46%
US0367521038	ELEVANCE HEALTH ODSH ELEVANCE HEALTH	COM	US	USD	AAA	5,018,036.21	5,018,036.21	0.19%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	148,383,776.21	148,383,776.21	5.64%
US04523Y1055	ASPEN AEROGELS ODSH ASPEN AEROGELS	COM	US	USD	AAA	7.38	7.38	0.00%
US05356F1057	AVEANNA HLTHCR ODSH AVEANNA HLTHCR	COM	US	USD	AAA	510.76	510.76	0.00%
US0576652004	BALCHEM ODSH BALCHEM	COM	US	USD	AAA	204.42	204.42	0.00%
US05945F1030	BANCFIRST ODSH BANCFIRST	COM	US	USD	AAA	5,770,980.07	5,770,980.07	0.22%
US05969A1051	BANCORP ODSH BANCORP	COM	US	USD	AAA	1,596.30	1,596.30	0.00%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	51,265,070.65	51,265,070.65	1.95%
US0668491006	BAR HARBOR ODSH BAR HARBOR	COM	US	USD	AAA	1,739,011.03	1,739,011.03	0.07%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	3,766,824.69	3,766,824.69	0.14%
US08579X1019	BERRY PETROLEUM ODSH BERRY PETROLEUM	COM	US	USD	AAA	6.81	6.81	0.00%
US09260D1072	BLACKSTONE DE ODSH BLACKSTONE DE	COM	US	USD	AAA	176.77	176.77	0.00%
US0926671043	BLADE AIR MOBILI ODSH BLADE AIR MOBILI	COM	US	USD	AAA	54.09	54.09	0.00%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	1,914,760.05	1,914,760.05	0.07%
US0997241064	BORGWARNER ODSH BORGWARNER	COM	US	USD	AAA	37.61	37.61	0.00%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	250,613.02	250,613.02	0.01%
US10170A1007	BOUNDLESS BIO ODSH BOUNDLESS BIO	COM	US	USD	AAA	3.91	3.91	0.00%
US10240L1026	BOWHEAD ODSH BOWHEAD	COM	US	USD	AAA	2,678,361.56	2,678,361.56	0.10%
US10948W1036	ACADIAN ASST ODSH ACADIAN ASST	COM	US	USD	AAA	71.66	71.66	0.00%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	5,363.48	5,363.48	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	5,018,262.42	5,018,262.42	0.19%
US11373M1071	BROOKLINE BANCRP ODSH BROOKLINE BANCRP	COM	US	USD	AAA	776,029.76	776,029.76	0.03%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	509,928.85	509,928.85	0.02%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	250,830.21	250,830.21	0.01%
US1270551013	CABOT ODSH CABOT	COM	US	USD	AAA	105.38	105.38	0.00%
US1396741050	CAPITAL CITY BK ODSH CAPITAL CITY BK	COM	US	USD	AAA	1,882.07	1,882.07	0.00%
US16119P1084	CHARTER COMMNS ODSH CHARTER COMMNS	COM	US	USD	AAA	779,617.87	779,617.87	0.03%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	21,867,139.83	21,867,139.83	0.83%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	38,449,898.57	38,449,898.57	1.46%
US1778351056	CITY HOLDING ODSH CITY HOLDING	COM	US	USD	AAA	442,208.24	442,208.24	0.02%
US18538R1032	CLEARWATER ODSH CLEARWATER	COM	US	USD	AAA	32.49	32.49	0.00%
US1924221039	COGNEX ODSH COGNEX	COM	US	USD	AAA	34.81	34.81	0.00%
US1925761066	COHU ODSH COHU	COM	US	USD	AAA	22.46	22.46	0.00%
US19623P1012	COLONY BANCORP ODSH COLONY BANCORP	COM	US	USD	AAA	49,126.17	49,126.17	0.00%
US1976411033	COLUMBIA FINCL ODSH COLUMBIA FINCL	COM	US	USD	AAA	91.07	91.07	0.00%
US2005251036	COML BANCSHARES ODSH COML BANCSHARES	COM	US	USD	AAA	12,811.69	12,811.69	0.00%
US2036071064	COMMUNITY FIN SY ODSH COMMUNITY FIN SY	COM	US	USD	AAA	269,983.77	269,983.77	0.01%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US2041491083	COMMUNITY TRUST ODSH COMMUNITY TRUST	COM	US	USD	AAA	519.65	519.65	0.00%
US20464U1007	COMPASS ODSH COMPASS	COM	US	USD	AAA	2,151,059.13	2,151,059.13	0.08%
US20563P1012	COMPX INTL ODSH COMPX INTL	COM	US	USD	AAA	2,750.20	2,750.20	0.00%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	100.40	100.40	0.00%
US2274831047	CROSS COUNTRY ODSH CROSS COUNTRY	COM	US	USD	AAA	3,768.72	3,768.72	0.00%
US23204G1004	CUSTOMERS BNCRP ODSH CUSTOMERS BNCRP	COM	US	USD	AAA	8,059.53	8,059.53	0.00%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	1,142,739.70	1,142,739.70	0.04%
US25056L1035	DESIGN THERAPEUT ODSH DESIGN THERAPEUT	COM	US	USD	AAA	180.69	180.69	0.00%
US2537981027	DIGI INTL ODSH DIGI INTL	COM	US	USD	AAA	73.60	73.60	0.00%
US2545431015	DIODES ODSH DIODES	COM	US	USD	AAA	9,740.38	9,740.38	0.00%
US2547091080	DISCOVER FINCL ODSH DISCOVER FINCL	COM	US	USD	AAA	46,821,153.12	46,821,153.12	1.78%
US2577012014	DONEGAL GROUP ODSH DONEGAL GROUP	COM	US	USD	AAA	3,416.05	3,416.05	0.00%
US28225C8064	EGAIN ODSH EGAIN	COM	US	USD	AAA	6.59	6.59	0.00%
US2922181043	EMPLOYERS HOLDGS ODSH EMPLOYERS HOLDGS	COM	US	USD	AAA	64.56	64.56	0.00%
US29357K1034	ENOVA INTL ODSH ENOVA INTL	COM	US	USD	AAA	382,621.36	382,621.36	0.01%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	125,893.68	125,893.68	0.00%
US29460X1090	EQTY BANCSHARES ODSH EQTY BANCSHARES	COM	US	USD	AAA	2,251,662.88	2,251,662.88	0.09%
US29882P1066	EURO WAX CNTR ODSH EURO WAX CNTR	COM	US	USD	AAA	4.36	4.36	0.00%
US29975E1091	EVENTBRITE ODSH EVENTBRITE	COM	US	USD	AAA	2.79	2.79	0.00%
US30041T1043	EVERSPIN TECH ODSH EVERSPIN TECH	COM	US	USD	AAA	29.17	29.17	0.00%
US30190A1043	F&G ANNUITIES ODSH F&G ANNUITIES	COM	US	USD	AAA	344,414.74	344,414.74	0.01%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	4,178,928.31	4,178,928.31	0.16%
US30257X1046	FB FINANCIAL ODSH FB FINANCIAL	COM	US	USD	AAA	192,623.46	192,623.46	0.01%
US30292L1070	FRP HOLDINGS ODSH FRP HOLDINGS	COM	US	USD	AAA	3,344.36	3,344.36	0.00%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	333,763.80	333,763.80	0.01%
US3116421021	FARO TECH ODSH FARO TECH	COM	US	USD	AAA	83.72	83.72	0.00%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	16,101.56	16,101.56	0.00%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	4,376.10	4,376.10	0.00%
US31418FDA21	FED NATL MORT ASSC 5%MBS 01/10/2054 FED NATL MORT ASSC 5%MBS 01/10/2	MIS	US	USD	AAA	16,000.80	16,000.80	0.00%
US31418FDB04	FN MA5497 5.5% 01-10-2054 FN MA5497 5.5% 01-10-2054	MIS	US	USD	AAA	15,929.87	15,929.87	0.00%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	16,141.36	16,141.36	0.00%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	168,149.28	168,149.28	0.01%
US3167731005	FIFTH THIRD ODSH FIFTH THIRD	COM	US	USD	AAA	4,178,969.37	4,178,969.37	0.16%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	81.08	81.08	0.00%
US3198291078	FIRST CMNWLTH ODSH FIRST CMNWLTH	COM	US	USD	AAA	20.05	20.05	0.00%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	4,277,296.30	4,277,296.30	0.16%
US3205171057	FRST HORIZON ODSH FRST HORIZON	COM	US	USD	AAA	7,630.33	7,630.33	0.00%
US32055Y2019	FIRST INTERSTATE ODSH FIRST INTERSTATE	COM	US	USD	AAA	1,108,291.15	1,108,291.15	0.04%
US3208171096	FIRST MERCHANT ODSH FIRST MERCHANT	COM	US	USD	AAA	47.31	47.31	0.00%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US34959J1088	FORTIVE ODSH FORTIVE	COM	US	USD	AAA	489,212.98	489,212.98	0.02%
US3596941068	H.B. FULLER CO ODSH H.B. FULLER CO	COM	US	USD	AAA	5,808.55	5,808.55	0.00%
US3602711000	FULTON FINANCIAL ODSH FULTON FINANCIAL	COM	US	USD	AAA	44.41	44.41	0.00%
US3610081057	FUNKO ODSH FUNKO	COM	US	USD	AAA	11.44	11.44	0.00%
US36831E1082	GCM GROSVENOR ODSH GCM GROSVENOR	COM	US	USD	AAA	196,948.93	196,948.93	0.01%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	3,766,955.92	3,766,955.92	0.14%
US3696043013	GE ODSH GE	COM	US	USD	AAA	30,236,169.17	30,236,169.17	1.15%
US3722842081	GENIE ENERGY ODSH GENIE ENERGY	COM	US	USD	AAA	17,398.06	17,398.06	0.00%
US37247D1063	GENWORTH FINCL ODSH GENWORTH FINCL	COM	US	USD	AAA	8.95	8.95	0.00%
US38267D1090	GOOSEHEAD INS ODSH GOOSEHEAD INS	COM	US	USD	AAA	452,946.81	452,946.81	0.02%
US3893751061	GRAY MEDIA ODSH GRAY MEDIA	COM	US	USD	AAA	1,497.48	1,497.48	0.00%
US4007641065	GUARANTY BANC SH ODSH GUARANTY BANC SH	COM	US	USD	AAA	1,069,960.29	1,069,960.29	0.04%
US40131M1099	GUARDANT HEALTH ODSH GUARDANT HEALTH	COM	US	USD	AAA	128.53	128.53	0.00%
US4041111067	HBT FINANCIAL ODSH HBT FINANCIAL	COM	US	USD	AAA	31.13	31.13	0.00%
US40434L1052	HP ODSH HP	COM	US	USD	AAA	5,018,325.34	5,018,325.34	0.19%
US40701T1043	HAMILTON BEACH ODSH HAMILTON BEACH	COM	US	USD	AAA	256.92	256.92	0.00%
US4101201097	HANCOCK WHITNEY ODSH HANCOCK WHITNEY	COM	US	USD	AAA	216,736.51	216,736.51	0.01%
US4103451021	HANES BRANDS ODSH HANES BRANDS	COM	US	USD	AAA	38.56	38.56	0.00%
US4104952043	HANMI FINANCIAL ODSH HANMI FINANCIAL	COM	US	USD	AAA	15,037.32	15,037.32	0.00%
US4169061052	HARVARD ODSH HARVARD	COM	US	USD	AAA	2.50	2.50	0.00%
US4277461020	HERON INC ODSH HERON INC	COM	US	USD	AAA	3.06	3.06	0.00%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	38,449,761.13	38,449,761.13	1.46%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	5,018,335.73	5,018,335.73	0.19%
US4316361090	HILLMAN SOLUTION ODSH HILLMAN SOLUTION	COM	US	USD	AAA	10.21	10.21	0.00%
US4327481010	HILLTOP HLDG ODSH HILLTOP HLDG	COM	US	USD	AAA	101,220.08	101,220.08	0.00%
US43300A2033	HILTON WRLDWIDE ODSH HILTON WRLDWIDE	COM	US	USD	AAA	5,018,194.23	5,018,194.23	0.19%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	8,756.59	8,756.59	0.00%
US4383331067	HONEST COMPANY ODSH HONEST COMPANY	COM	US	USD	AAA	6.39	6.39	0.00%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	70,509,760.29	70,509,760.29	2.68%
US4404071049	HORIZON BANCORP ODSH HORIZON BANCORP	COM	US	USD	AAA	231,965.87	231,965.87	0.01%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	15,469.64	15,469.64	0.00%
US4441441098	HUDSON TECH INC ODSH HUDSON TECH INC	COM	US	USD	AAA	8.29	8.29	0.00%
US4538386099	INDEPENDENT MI ODSH INDEPENDENT MI	COM	US	USD	AAA	41.30	41.30	0.00%
US45685K1025	INFUSYSTEM HLDGS ODSH INFUSYSTEM HLDGS	COM	US	USD	AAA	6.61	6.61	0.00%
US4569411030	INFINITY NATURAL ODSH INFINITY NATURAL	COM	US	USD	AAA	426.57	426.57	0.00%
US45841N1072	INTRA CTIVE BRK ODSH INTRA CTIVE BRK	COM	US	USD	AAA	225.23	225.23	0.00%
US4586653044	INTERFACE ODSH INTERFACE	COM	US	USD	AAA	24.95	24.95	0.00%
US4590441030	INTL BANC SHARES ODSH INTL BANC SHARES	COM	US	USD	AAA	162.54	162.54	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	1,133,507.02	1,133,507.02	0.04%

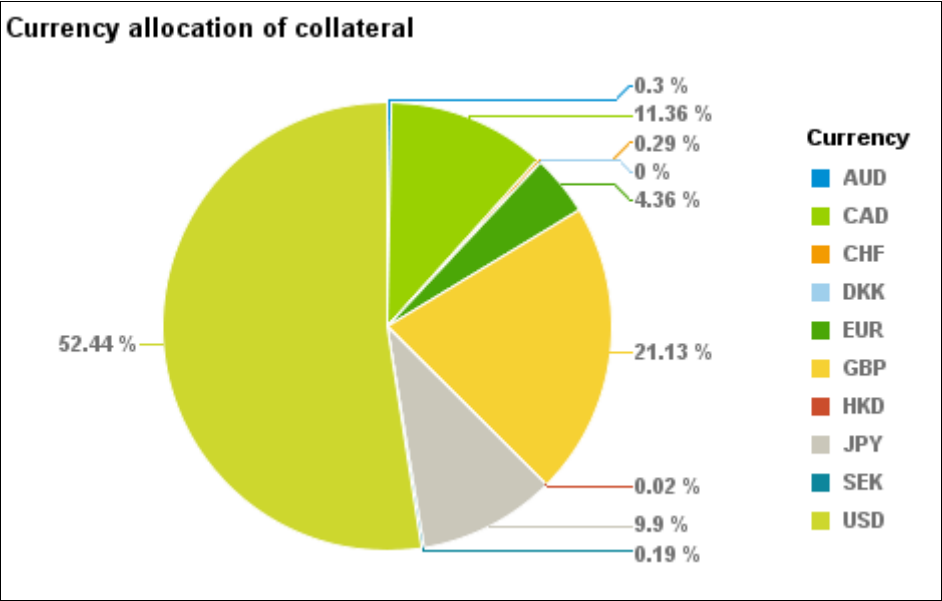
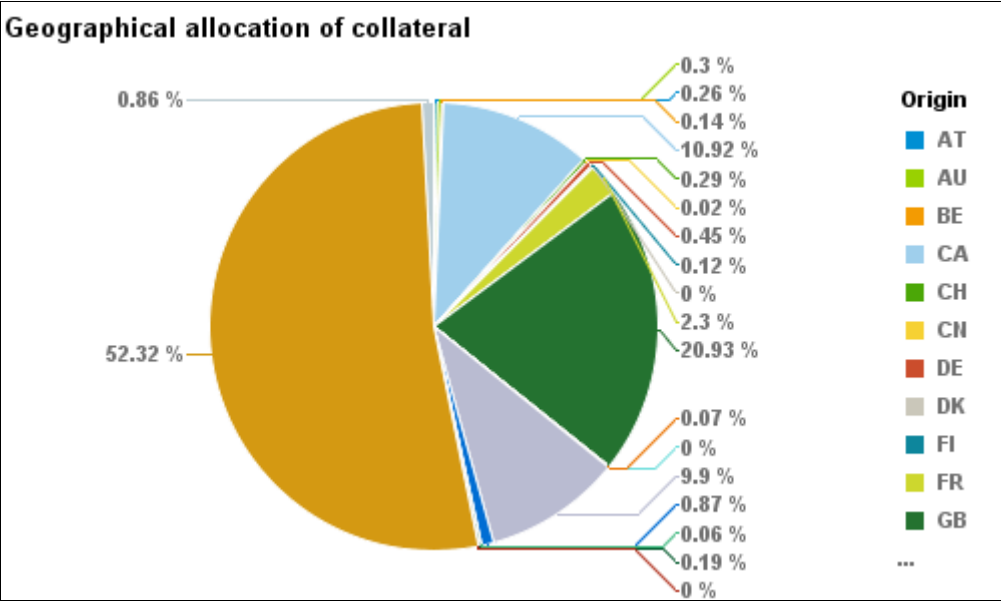
Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	24.27	24.27	0.00%
US46266A1097	IRADIMED ODSH IRADIMED	COM	US	USD	AAA	10,286.83	10,286.83	0.00%
US46565G1040	ITEOS ODSH ITEOS	COM	US	USD	AAA	29.34	29.34	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	125,254,338.23	125,254,338.23	4.76%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	30,235,814.28	30,235,814.28	1.15%
US46817M1071	JACKSON FINAN ODSH JACKSON FINAN	COM	US	USD	AAA	306.39	306.39	0.00%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	33,969,780.27	33,969,780.27	1.29%
US4937321010	KFORCE ODSH KFORCE	COM	US	USD	AAA	12,327.34	12,327.34	0.00%
US50015M1099	KODIAK SCIENCES ODSH KODIAK SCIENCES	COM	US	USD	AAA	65.70	65.70	0.00%
US50060P1066	KOPPERS HOLDINGS ODSH KOPPERS HOLDINGS	COM	US	USD	AAA	33.65	33.65	0.00%
US5007541064	KRAFT HEINZ ODSH KRAFT HEINZ	COM	US	USD	AAA	5,018,330.98	5,018,330.98	0.19%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	5,018,105.33	5,018,105.33	0.19%
US52567D1072	LEMONADE ODSH LEMONADE	COM	US	USD	AAA	864,546.88	864,546.88	0.03%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	114,983.55	114,983.55	0.00%
US53222Q1031	LIFETIME BRANDS ODSH LIFETIME BRANDS	COM	US	USD	AAA	3,324.51	3,324.51	0.00%
US5367971034	LITHIA MOTORS ODSH LITHIA MOTORS	COM	US	USD	AAA	443,056.20	443,056.20	0.02%
US53803X1054	LIVE OAK ODSH LIVE OAK	COM	US	USD	AAA	304,752.07	304,752.07	0.01%
US55261F1049	M&T BNK US ODSH M&T BNK US	COM	US	USD	AAA	34,306.60	34,306.60	0.00%
US55305B1017	M/I HOMES ODSH M/I HOMES	COM	US	USD	AAA	140.46	140.46	0.00%
US55345K1034	MRC GLOBAL ODSH MRC GLOBAL	COM	US	USD	AAA	62.75	62.75	0.00%
US56400P7069	MANNKIND ODSH MANNKIND	COM	US	USD	AAA	12.61	12.61	0.00%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	10,965,220.75	10,965,220.75	0.42%
US57686G1058	MATSON ODSH MATSON	COM	US	USD	AAA	16,210.09	16,210.09	0.00%
US58450V1044	MEDIAALPHA ODSH MEDIAALPHA	COM	US	USD	AAA	11.19	11.19	0.00%
US59001A1025	MERITAGE HOMES ODSH MERITAGE HOMES	COM	US	USD	AAA	832,036.44	832,036.44	0.03%
US59100U1088	PATHWARD FIN ODSH PATHWARD FIN	COM	US	USD	AAA	7,739,544.08	7,739,544.08	0.29%
US5915202007	METHODE ELEC ODSH METHODE ELEC	COM	US	USD	AAA	68.12	68.12	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	109,477,469.05	109,477,469.05	4.16%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,602,011.75	2,602,011.75	0.10%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	4,320,280.10	4,320,280.10	0.16%
US6031581068	MINERALS TECH ODSH MINERALS TECH	COM	US	USD	AAA	70.49	70.49	0.00%
US60786M1053	MOELIS ODSH MOELIS	COM	US	USD	AAA	69.89	69.89	0.00%
US61174X1090	MONSTER BEVERAGE ODSH MONSTER BEVERAGE	COM	US	USD	AAA	5,018,349.61	5,018,349.61	0.19%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	36,839,086.53	36,839,086.53	1.40%
US6177001095	MORNINGSTAR ODSH MORNINGSTAR	COM	US	USD	AAA	38,926,568.49	38,926,568.49	1.48%
US62482R1077	MR COOPER GROUP ODSH MR COOPER GROUP	COM	US	USD	AAA	268,356.72	268,356.72	0.01%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	41.11	41.11	0.00%
US6292093050	NMI HLDG ODSH NMI HLDG	COM	US	USD	AAA	44.44	44.44	0.00%
US62945V1098	NV5 GLOBAL ODSH NV5 GLOBAL	COM	US	USD	AAA	1,324.83	1,324.83	0.00%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US6304021057	NAPCO SECURITY ODSH NAPCO SECURITY	COM	US	USD	AAA	30.44	30.44	0.00%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	658.10	658.10	0.00%
US6359061008	NHC ODSH NHC	COM	US	USD	AAA	125.84	125.84	0.00%
US6373722023	NATIONAL RSRCH ODSH NATIONAL RSRCH	COM	US	USD	AAA	128.37	128.37	0.00%
US63886Q1094	NATURAL GAS ODSH NATURAL GAS	COM	US	USD	AAA	960.96	960.96	0.00%
US6404911066	NEOGEN ODSH NEOGEN	COM	US	USD	AAA	6.87	6.87	0.00%
US6460251068	NEW JERSEY RSRCE ODSH NEW JERSEY RSRCE	COM	US	USD	AAA	1,966,357.58	1,966,357.58	0.07%
US6667621097	NORTHRIM BANCORP ODSH NORTHRIM BANCORP	COM	US	USD	AAA	103.48	103.48	0.00%
US6673401039	NORTHWEST ODSH NORTHWEST	COM	US	USD	AAA	31.27	31.27	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	35,112,970.25	35,112,970.25	1.33%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	75,334.11	75,334.11	0.00%
US6718071052	OAK VALLEY ODSH OAK VALLEY	COM	US	USD	AAA	23,323.59	23,323.59	0.00%
US6780261052	OIL STATES INTL ODSH OIL STATES INTL	COM	US	USD	AAA	4.91	4.91	0.00%
US6800331075	OLD NATIONAL ODSH OLD NATIONAL	COM	US	USD	AAA	27.73	27.73	0.00%
US6802771005	OLD SECOND BANCO ODSH OLD SECOND BANCO	COM	US	USD	AAA	20,571.28	20,571.28	0.00%
US68134L1098	OLO ODSH OLO	COM	US	USD	AAA	24.99	24.99	0.00%
US683234AT57	ONTAR 1.050 04/14/26 ONTARIO	BND	CA	USD	AAA	285,503.47	285,503.47	0.01%
US68554V1089	ORASURE TECH ODSH ORASURE TECH	COM	US	USD	AAA	3.98	3.98	0.00%
US68622E1047	BARK ODSH BARK	COM	US	USD	AAA	3.19	3.19	0.00%
US6873801053	ORRSTOWN FINL ODSH ORRSTOWN FINL	COM	US	USD	AAA	17,710.97	17,710.97	0.00%
US6882392011	OSHKOSH ODSH OSHKOSH	COM	US	USD	AAA	122,612.84	122,612.84	0.00%
US6904691010	OVID ODSH OVID	COM	US	USD	AAA	1.84	1.84	0.00%
US69343T1079	PJT PARTNERS ODSH PJT PARTNERS	COM	US	USD	AAA	8,242.37	8,242.37	0.00%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	52,997,215.50	52,997,215.50	2.01%
US69354N1063	PRA GROUP ODSH PRA GROUP	COM	US	USD	AAA	62,089.34	62,089.34	0.00%
US69376K1060	P10 ODSH P10	COM	US	USD	AAA	294,321.64	294,321.64	0.01%
US69478X1054	PPBI ODSH PPBI	COM	US	USD	AAA	15,705.27	15,705.27	0.00%
US69553P1003	PAGERDUTY ODSH PAGERDUTY	COM	US	USD	AAA	23,617.17	23,617.17	0.00%
US70014A1043	PARK AEROSPACE ODSH PARK AEROSPACE	COM	US	USD	AAA	17.71	17.71	0.00%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	5,018,328.58	5,018,328.58	0.19%
US70451A1043	PAYSIGN ODSH PAYSIGN	COM	US	USD	AAA	797.84	797.84	0.00%
US7105771072	PEOPLE BANK NC ODSH PEOPLE BANK NC	COM	US	USD	AAA	62,760.93	62,760.93	0.00%
US7244791007	PITNEY BOWES ODSH PITNEY BOWES	COM	US	USD	AAA	1,104.42	1,104.42	0.00%
US72815G1085	PLAYSTUDIOS ODSH PLAYSTUDIOS	COM	US	USD	AAA	15.21	15.21	0.00%
US74065P1012	PRELUDE ODSH PRELUDE	COM	US	USD	AAA	166.61	166.61	0.00%
US74167B1098	PRIMIS FINANCIAL ODSH PRIMIS FINANCIAL	COM	US	USD	AAA	35,632.76	35,632.76	0.00%
US74319R1014	PROG HOLDINGS ODSH PROG HOLDINGS	COM	US	USD	AAA	676,665.11	676,665.11	0.03%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	8,734,724.62	8,734,724.62	0.33%
US74587V1070	PUMA BIOTEC ODSH PUMA BIOTEC	COM	US	USD	AAA	55.88	55.88	0.00%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US74727A1043	QCR HLDGS ODSH QCR HLDGS	COM	US	USD	AAA	85.37	85.37	0.00%
US75282U1043	RANGER ENERGY ODSH RANGER ENERGY	COM	US	USD	AAA	14,175.35	14,175.35	0.00%
US75605Y1064	ANYWHERE REAL ES ODSH ANYWHERE REAL ES	COM	US	USD	AAA	277,769.98	277,769.98	0.01%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	105,302.89	105,302.89	0.00%
US7745151008	ROCKY BRANDS ODSH ROCKY BRANDS	COM	US	USD	AAA	2,643.09	2,643.09	0.00%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	165,473.70	165,473.70	0.01%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	5,018,139.15	5,018,139.15	0.19%
US78648T1007	SAFETY INSUR ODSH SAFETY INSUR	COM	US	USD	AAA	331,107.46	331,107.46	0.01%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	1,142,905.74	1,142,905.74	0.04%
US80007P8692	SANDRIDGE ODSH SANDRIDGE	COM	US	USD	AAA	12.67	12.67	0.00%
US8004221078	JOHN B SANFP SON ODSH JOHN B SANFP SON	COM	US	USD	AAA	450.58	450.58	0.00%
US8110544025	E W SCRIPPS ODSH E W SCRIPPS	COM	US	USD	AAA	13.97	13.97	0.00%
US8117078019	SEACOAST BANKING ODSH SEACOAST BANKING	COM	US	USD	AAA	17,870.54	17,870.54	0.00%
US8168501018	SEMTECH ODSH SEMTECH	COM	US	USD	AAA	599.34	599.34	0.00%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	250,415.79	250,415.79	0.01%
US8251071051	SHORE BANC ODSH SHORE BANC	COM	US	USD	AAA	312,331.70	312,331.70	0.01%
US8287302009	SIMMONS FIRST ODSH SIMMONS FIRST	COM	US	USD	AAA	49.18	49.18	0.00%
US83190L2088	SMARTFINANCIAL ODSH SMARTFINANCIAL	COM	US	USD	AAA	520,622.11	520,622.11	0.02%
US83946P1075	SOUTH PLAINS FIN ODSH SOUTH PLAINS FIN	COM	US	USD	AAA	1,228,906.72	1,228,906.72	0.05%
US8433801060	SOUTHERN MO ODSH SOUTHERN MO	COM	US	USD	AAA	70.13	70.13	0.00%
US84470P1093	SOUTHSIDE ODSH SOUTHSIDE	COM	US	USD	AAA	241,259.81	241,259.81	0.01%
US8448951025	SOUTHWEST HOLDG ODSH SOUTHWEST HOLDG	COM	US	USD	AAA	96.52	96.52	0.00%
US8472151005	SPARTANNASH ODSH SPARTANNASH	COM	US	USD	AAA	53.11	53.11	0.00%
US8603721015	STEWART INFO SER ODSH STEWART INFO SER	COM	US	USD	AAA	86.07	86.07	0.00%
US86183P1021	STONERIDGE INC ODSH STONERIDGE INC	COM	US	USD	AAA	5.24	5.24	0.00%
US86722A1034	SUNCOKE ENGY ODSH SUNCOKE ENGY	COM	US	USD	AAA	114.36	114.36	0.00%
US8683581024	SUPERIOR GRP ODSH SUPERIOR GRP	COM	US	USD	AAA	13.46	13.46	0.00%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	250,561.60	250,561.60	0.01%
US87583X1090	TANGO ODSH TANGO	COM	US	USD	AAA	9.71	9.71	0.00%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	933,863.29	933,863.29	0.04%
US88337F1057	ODP ODSH ODP	COM	US	USD	AAA	16,499.75	16,499.75	0.00%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	52,417.41	52,417.41	0.00%
US8894781033	TOLL BROTHERS ODSH TOLL BROTHERS	COM	US	USD	AAA	11,602,549.43	11,602,549.43	0.44%
US8901101092	TOMPKINS FIN ODSH TOMPKINS FIN	COM	US	USD	AAA	163,812.24	163,812.24	0.01%
US8922311019	TSQUARE MEDIA ODSH TSQUARE MEDIA	COM	US	USD	AAA	8.91	8.91	0.00%
US8936172092	TRANSCO REALTY ODSH TRANSCO REALTY	COM	US	USD	AAA	368.29	368.29	0.00%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	4,495,407.86	4,495,407.86	0.17%
US8946501009	TREDEGAR ODSH TREDEGAR	COM	US	USD	AAA	326.23	326.23	0.00%
US8960951064	TRICO BANCSHARES ODSH TRICO BANCSHARES	COM	US	USD	AAA	23,774.70	23,774.70	0.00%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8984021027	TRUSTMAK ODSH TRUSTMAK	COM	US	USD	AAA	114,669.95	114,669.95	0.00%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	11,876.06	11,876.06	0.00%
US9092143067	UNISYS ODSH UNISYS	COM	US	USD	AAA	59.71	59.71	0.00%
US9103401082	UNITED FIRE GRP ODSH UNITED FIRE GRP	COM	US	USD	AAA	16,995.54	16,995.54	0.00%
US9111631035	UTD NATURAL FDS ODSH UTD NATURAL FDS	COM	US	USD	AAA	34.87	34.87	0.00%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	250,211.13	250,211.13	0.01%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	523,223.73	523,223.73	0.02%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	515,587.52	515,587.52	0.02%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	101.39	101.39	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	257,608.47	257,608.47	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	513,302.94	513,302.94	0.02%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	328,095.03	328,095.03	0.01%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	228,785.78	228,785.78	0.01%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	776.10	776.10	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	1,245.15	1,245.15	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	59.26	59.26	0.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	102,498.22	102,498.22	0.00%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	69.63	69.63	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	2,598,284.01	2,598,284.01	0.10%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	2,598,299.66	2,598,299.66	0.10%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	523,885.60	523,885.60	0.02%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	2,781.29	2,781.29	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	219,026.46	219,026.46	0.01%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	4,788.11	4,788.11	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	98.17	98.17	0.00%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	AAA	668,957.50	668,957.50	0.03%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	85.02	85.02	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	26,284.57	26,284.57	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	504,726.73	504,726.73	0.02%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	AAA	108,138.37	108,138.37	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	95.77	95.77	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	5,342.46	5,342.46	0.00%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	AAA	1,823.37	1,823.37	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	2,598,236.12	2,598,236.12	0.10%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	AAA	1,649,028.20	1,649,028.20	0.06%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	116,039.68	116,039.68	0.00%
US91282CKE02	UST 4.250 03/15/27 US TREASURY	GOV	US	USD	AAA	523,853.98	523,853.98	0.02%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	380,322.95	380,322.95	0.01%

Collateral data - as at 28/04/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	523,853.01	523,853.01	0.02%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	523,792.65	523,792.65	0.02%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	11,257.41	11,257.41	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	12,394.32	12,394.32	0.00%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	61,924.38	61,924.38	0.00%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	66,112.36	66,112.36	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	100.27	100.27	0.00%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	104,199.20	104,199.20	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US9132591077	UNITIL ODSH UNITIL	COM	US	USD	AAA	332,810.50	332,810.50	0.01%
US92262D1019	VELOCITY FINCL ODSH VELOCITY FINCL	COM	US	USD	AAA	1,224,967.27	1,224,967.27	0.05%
US92337C2035	VERASTEM ODSH VERASTEM	COM	US	USD	AAA	34,966.23	34,966.23	0.00%
US9234511080	VERITEX HOLDINGS ODSH VERITEX HOLDINGS	COM	US	USD	AAA	459,562.72	459,562.72	0.02%
US92828Q1094	VIRTUS INV ODSH VIRTUS INV	COM	US	USD	AAA	267,573.31	267,573.31	0.01%
US92939U1060	WEC ENERGY GROUP ODSH WEC ENERGY GROUP	COM	US	USD	AAA	3,381,899.22	3,381,899.22	0.13%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	30,236,207.32	30,236,207.32	1.15%
US9478901096	WEBSTER FIN ODSH WEBSTER FIN	COM	US	USD	AAA	211,783.20	211,783.20	0.01%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	29,511,891.53	29,511,891.53	1.12%
US9570901036	WESTAMERICA BANC ODSH WESTAMERICA BANC	COM	US	USD	AAA	300,449.95	300,449.95	0.01%
US9814191048	WORLD ACCEPTANCE ODSH WORLD ACCEPTANCE	COM	US	USD	AAA	258,989.14	258,989.14	0.01%
US98423J1016	XPERI ODSH XPERI	COM	US	USD	AAA	19.59	19.59	0.00%
US98943L1070	ZENTALIS PHARMS ODSH ZENTALIS PHARMS	COM	US	USD	AAA	1.90	1.90	0.00%
US9897011071	ZIONS BANCORP ODSH ZIONS BANCORP	COM	US	USD	AAA	59.66	59.66	0.00%
XS2910613970	KOMBK 3.625 09/04/29 MTN KBN	BND	NO	USD	AAA	1,115,750.95	1,115,750.95	0.04%
XS2976492566	KOMBK 4.500 01/15/30 MTN KBN	BND	NO	USD	AAA	392,209.00	392,209.00	0.01%
	Unknown Company Description	UNK		CAD		16,574,397.46	11,952,343.69	0.45%
	Unknown Company Description	UNK		EUR		203,506.23	231,508.69	0.01%
	Unknown Company Description	UNK		EUR		3,319,726.27	3,776,520.71	0.14%
	Unknown Company Description	UNK		GBP		89,085.47	118,530.56	0.00%
	Unknown Company Description	UNK		GBP		3,917,275.84	5,212,038.53	0.20%
	Unknown Company Description	UNK		USD		54.87	54.87	0.00%
	Unknown Company Description	UNK		USD		1,292,599.90	1,292,599.90	0.05%
						Total:	2,630,806,040.69	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	NBC Global Finance Limited (Parent)	331,878,687.87
1	ROYAL BANK OF CANADA LONDON BR	395,312,956.91

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NBC Global Finance Limited (Parent)	335,029,711.79
2	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	320,330,319.24
3	RBC EUROPE LIMITED (PARENT)	311,269,398.18
4	RBC DOMINION SECURITIES INC (PARENT)	195,138,644.07
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	193,708,175.77