Securities Lending Report

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

Report as at 19/05/2025

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)	7,308,018,630
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 19/05/2025	
Currently on loan in USD (base currency)	1,747,736,109.63
Current percentage on loan (in % of the fund AuM)	23.92%
Collateral value (cash and securities) in USD (base currency)	2,158,894,810.75
Collateral value (cash and securities) in % of loan	124%

Securities lending statistics	
12-month average on loan in USD (base currency)	1,740,252,211.15
12-month average on loan as a % of the fund AuM	22.82%
12-month maximum on loan in USD	2,190,254,706.27
12-month maximum on loan as a % of the fund AuM	25.27%
Gross Return for the fund over the last 12 months in (base currency fund)	3,580,328.60
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0469%

Collateral data - as at 19/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	AA1	134,094.23	149,984.39	0.01%
AT0000A10683	ATGV 2.400 05/23/34 AUSTRIA	GOV	AT	EUR	AA1	1,971.71	2,205.36	0.00%
AT0000A38239	ATGV 3.450 10/20/30 AUSTRIA	GOV	AT	EUR	AA1	106.92	119.59	0.00%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	473,163.46	302,936.41	0.01%
AU000000FMG4	FORTESCUE ODSH FORTESCUE	COM	AU	AUD	AAA	473,392.91	303,083.31	0.01%
AU0000249302	AUGV 3.750 05/21/34 AUSTRALIA	GOV	AU	AUD	AAA	332,309.29	212,756.46	0.01%
AU0000345241	AUGV 4.250 12/21/35 AUSTRALIA	GOV	AU	AUD	AAA	46,017.63	29,462.16	0.00%
AU0000381832	AUGV 4.250 03/21/36 AUSTRALIA	GOV	AU	AUD	AAA	815,714.82	522,250.22	0.02%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	815,712.36	522,248.64	0.02%
AU3CB0309623	ALBTA 5.200 05/15/34 MTN ALBERTA	BND	CA	AUD	AAA	794,809.75	508,866.04	0.02%

Collateral data - as at 19/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	285,058.14	318,837.52	0.01%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	966,039.72	1,080,515.41	0.05%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	519,943.79	581,557.13	0.03%
BE0974264930	AGEAS ODSH AGEAS	COM	BE	EUR	AA3	8,311,601.20	9,296,525.85	0.43%
BE0974400328	AZELIS GROUP ODSH AZELIS GROUP	COM	BE	EUR	AA3	143,402.00	160,395.14	0.01%
BMG5005R1079	JAMES RIVER ODSH JAMES RIVER	COM	US	USD	AAA	1,435,853.36	1,435,853.36	0.07%
BMG5361W1047	CDI LANCASHIRE HOLDINGS LIMITED	CST	GB	GBP	AA3	28,542.44	37,897.34	0.00%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	14,522,218.22	10,395,974.30	0.48%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	14,932,293.47	10,689,533.57	0.50%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	14,932,362.87	10,689,583.25	0.50%
CA06849F1080	BARRICK MINING ODSH BARRICK MINING	COM	US	CAD	AAA	1,995.21	1,428.30	0.00%
CA07317Q1054	BAYTEX ENERGY ODSH BAYTEX ENERGY	COM	CA	CAD	AAA	432,589.98	309,676.82	0.01%
CA1254911003	CI FINANCIAL ODSH CI FINANCIAL	COM	CA	CAD	AAA	8,822,893.09	6,316,016.49	0.29%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	971.87	695.73	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	668,892.64	478,838.06	0.02%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	115,622.17	82,770.07	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	17,293.24	12,379.66	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	1,002.55	717.69	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	11,308.15	8,095.13	0.00%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	477,791.63	342,035.18	0.02%
CA1350Z7CY80	CAGV 06/18/25 CANADA	GOV	CA	CAD	AAA	932,746.63	667,722.37	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	14,932,280.02	10,689,523.94	0.50%
CA1367178326	CDN UTILITIES ODSH CDN UTILITIES	COM	CA	CAD	AAA	10,468,471.04	7,494,031.16	0.35%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	14,522,177.57	10,395,945.20	0.48%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	2,363,822.38	1,692,182.03	0.08%
CA3748252069	GIBSON ENERGY ODSH GIBSON ENERGY	COM	CA	CAD	AAA	14,522,215.09	10,395,972.06	0.48%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	25,109,942.71	17,975,375.05	0.83%
CA4436281022	HUDBAY MINERALS ODSH HUDBAY MINERALS	COM	CA	CAD	AAA	14,522,219.45	10,395,975.18	0.48%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	9,269,159.33	6,635,483.69	0.31%
CA45075E1043	IA FINANCIAL ODSH IA FINANCIAL	COM	CA	CAD	AAA	14,522,141.40	10,395,919.30	0.48%
CA45790B1040	INNERGEX ODSH INNERGEX	COM	CA	CAD	AAA	14,522,210.25	10,395,968.59	0.48%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	14,522,193.94	10,395,956.92	0.48%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	14,522,200.82	10,395,961.85	0.48%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	14,932,292.26	10,689,532.70	0.50%
CA6752221037	OCEANAGOLD ODSH OCEANAGOLD	COM	CA	CAD	AAA	14,522,216.27	10,395,972.91	0.48%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	14,522,125.19	10,395,907.70	0.48%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	14,932,108.79	10,689,401.36	0.50%
CA74061A1084	PREM BRANDS HOLD ODSH PREM BRANDS HOLD	COM	CA	CAD	AAA	9,559,559.98	6,843,371.89	0.32%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	14,522,207.39	10,395,966.55	0.48%

Collateral data - as at 19/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	1,560,746.34	1,117,286.54	0.05%
CA85472N1096	STANTEC ODSH STANTEC	COM	CA	CAD	AAA	2,883,400.79	2,064,130.98	0.10%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	14,932,304.60	10,689,541.53	0.50%
CA86828P1036	SUPERIOR PLUS ODSH SUPERIOR PLUS	COM	CA	CAD	AAA	9,297,099.99	6,655,485.48	0.31%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	14,522,211.29	10,395,969.33	0.48%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	116,156.56	83,152.63	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	13,860,513.35	9,922,281.73	0.46%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	7,436,527.35	5,323,563.25	0.25%
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	12,739,609.78	9,119,864.05	0.42%
CA96467A2002	WHITECAP RSRCS ODSH WHITECAP RSRCS	COM	CA	CAD	AAA	14,522,207.69	10,395,966.76	0.48%
CH0015803239	CHGV 3.500 04/08/33 SWITZERLAND	GOV	CH	CHF		5,045.05	6,017.14	0.00%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		27.74	33.09	0.00%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	197,244.83	220,618.34	0.01%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	197,248.64	220,622.61	0.01%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	2,961.76	3,312.73	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	805,576.75	901,037.59	0.04%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	805,558.34	901,017.00	0.04%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	19,087,668.82	21,349,557.36	0.99%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	805,159.03	900,570.37	0.04%
DE000A1ML7J1	VONOVIA ODSH VONOVIA	COM	DE	EUR	AAA	805,603.23	901,067.20	0.04%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	1,032.63	1,155.00	0.00%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	190,057.18	212,578.95	0.01%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	805,579.11	901,040.22	0.04%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	1,062,474.60	1,188,377.83	0.06%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	1,098,518.44	1,228,692.86	0.06%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	1,075,001.57	1,202,389.25	0.06%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	699,068.71	928,191.28	0.04%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	454,978.64	508,893.60	0.02%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	454,437.48	508,288.32	0.02%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	AA1	595,623.03	666,204.35	0.03%
FI4000571013	HIAB ODSH HIAB	COM	FI	EUR	AA1	343,197.71	383,866.64	0.02%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	19,088,140.85	21,350,085.33	0.99%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	208.45	233.15	0.00%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	332,514.64	371,917.62	0.02%
GB0000904986	ORD GBP0.125 BELLWAY	CST	GB	GBP	AA3	191,673.36	254,495.07	0.01%
GB0002318888	ORD GBP0.10 CRANSWICK	CST	GB	GBP	AA3	239,011.00	317,347.81	0.01%
GB0002418548	ORD SHS 25P ELEMENTIS 1998 PLC	CST	GB	GBP	AA3	398,778.60	529,479.88	0.02%
GB0003096442	ORD GBP0.10 ELECTROCOMPONENTS	CST	GB	GBP	AA3	526,458.87	699,007.87	0.03%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0004478896	ORD GBP0.25 HUNTING	CST	GB	GBP	AA3	576,100.84	764,920.19	0.04%
GB0004726096	ORD GBP0.0333 SPIRENT	CST	GB	GBP	AA3	1,194,600.03	1,586,134.97	0.07%
GB0004866223	ORD GBP0.10 KELLER GROUP	CST	GB	GBP	AA3	724,679.40	962,195.97	0.04%
GB0004915632	ORD GBP0.01 KIER GROUP PLC	CST	GB	GBP	AA3	472,335.36	627,145.16	0.03%
GB0007973794	ORD GBP0.02 SERCO GROUP	CST	GB	GBP	AA3	4,077,147.94	5,413,449.49	0.25%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	6,257,926.29	8,308,986.66	0.38%
GB0033147751	ORD GBP0.0125 BLOOMSBURY PUBLISHING	CST	GB	GBP	AA3	195,006.56	258,920.74	0.01%
GB00B06QFB75	ORD SHARES 0.005 P EACH I.G. GROUP HOLDINGS PLC	CST	GB	GBP	AA3	69,208.05	91,891.27	0.00%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	7,586,496.00	10,073,000.41	0.47%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	16,079,616.00	21,349,774.46	0.99%
GB00B135BJ46	ORD GBP0.025 SAVILLS PLC	CST	GB	GBP	AA3	410,081.00	544,486.69	0.03%
GB00B14SKR37	CMC MARKETS ODSH C	CST	GB	GBP	AA3	130,615.11	173,424.73	0.01%
GB00B1VNSX38	ORD GBP0.551724 DRAX GROUP PLC	CST	GB	GBP	AA3	1,152,431.28	1,530,145.24	0.07%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	2,827,103.60	3,753,698.11	0.17%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	6,709,684.00	8,908,809.77	0.41%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	33,730,909.22	44,786,349.64	2.07%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	15,893,889.40	21,103,175.23	0.98%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	57,174,750.43	75,914,003.58	3.52%
GB00B6XZKY75	A G BARR ODSH A G BARR	CST	GB	GBP	AA3	46,634.49	61,919.13	0.00%
GB00B9XQT119	POLAR CAPITAL ODSH POLAR CAPITAL	CST	GB	GBP	AA3	1,488,396.24	1,976,224.06	0.09%
GB00BD3VFW73	CONVATEC GROUP ODSH CONVATEC GROUP	CST	GB	GBP	AA3	5,594,365.35	7,427,940.97	0.34%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	15,331,325.90	20,356,229.29	0.94%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	17,166,959.54	22,793,499.20	1.06%
GB00BGDT3G23	RIGHTMOVE ODSH RIGHTMOVE	CST	GB	GBP	AA3	15,166,603.27	20,137,518.16	0.93%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	10,772,509.66	14,303,242.79	0.66%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	11,235,399.45	14,917,846.56	0.69%
GB00BMX86B70	HALEON PLC ORD GBP1.25 HALEON PLC ORD GBP1.25	CST	GB	GBP	AA3	12,670,496.18	16,823,301.98	0.78%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	15,942,827.27	21,168,152.68	0.98%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	13,820,877.75	18,350,725.72	0.85%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	40,114.21	53,261.80	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,710,922.05	2,271,683.60	0.11%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	9,362,320.00	12,430,857.83	0.58%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	12,654,300.34	16,801,797.89	0.78%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	449,688.59	597,075.82	0.03%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	2,076,106.07	2,756,558.14	0.13%
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,877,084.04	2,492,305.84	0.12%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	1,704,602.80	2,263,293.19	0.10%
GB00BWFGQN14	SPIRAX SARCO ODSH SPIRAX SARCO	CST	GB	GBP	AA3	2,124,595.10	2,820,939.64	0.13%
GB00BY9D0Y18	DIRECT LINE INS ODSH DIRECT LINE INS	CST	GB	GBP	AA3	7,165,457.23	9,513,964.50	0.44%

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GG00BB0RDB98	BLUEFIELD SOLAR ODSH BLUEFIELD SOLAR	CST	GB	GBP	AA3	1,085,124.89	1,440,778.91	0.07%
HK0688002218	CHINA OVERSEAS ODSH CHINA OVERSEAS	COM	HK	HKD		61,036.33	7,817.68	0.00%
IE0003864109	ORD EUR 0.63 GREENCORE GROUP	CST	IE	GBP		1,274,426.49	1,692,124.87	0.08%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	7,579,304.21	7,579,304.21	0.35%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	18,589,477.18	18,589,477.18	0.86%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		6,494,128.31	7,263,682.44	0.34%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		2,307,743.59	2,581,211.17	0.12%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		3,795,155.13	4,244,880.98	0.20%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		9,169,581.35	10,256,176.63	0.48%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		15,264,711.95	17,073,580.15	0.79%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		2,606,704.22	2,915,598.64	0.14%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		9,064,174.51	10,138,279.09	0.47%
JP1024521P98	JPGV 0.005 09/01/25 JAPAN	GOV	JP	JPY	A1	97,439,766.99	668,207.38	0.03%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	1,021,422,427.45	7,004,552.88	0.32%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,021,423,463.30	7,004,559.99	0.32%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	38,598,030.70	264,691.61	0.01%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	1,021,422,597.84	7,004,554.05	0.32%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	24,552,085.41	168,369.50	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	190,028,429.40	1,303,147.60	0.06%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	598,638,036.64	4,105,247.42	0.19%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	17,984,333.46	123,330.18	0.01%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	569,014,156.65	3,902,097.35	0.18%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,617,755.76	11,094.00	0.00%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	50,138.95	343.84	0.00%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	275,293,956.33	1,887,868.35	0.09%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	271,779,615.61	1,863,768.25	0.09%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	385,529,304.22	2,643,823.29	0.12%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	387,706,180.18	2,658,751.53	0.12%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	3,593,458.27	24,642.66	0.00%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	11,428,467.64	78,372.38	0.00%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	60,200,820.27	412,835.88	0.02%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	60,290,822.95	413,453.09	0.02%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	52,747,330.46	361,722.49	0.02%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	193,206,918.89	1,324,944.55	0.06%
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	419,377,801.61	2,875,944.28	0.13%
JP1201551FC0	JPGV 1.000 12/20/35 JAPAN	GOV	JP	JPY	A1	419,350,811.46	2,875,759.19	0.13%
JP1201561G37	JPGV 0.400 03/20/36 JAPAN	GOV	JP	JPY	A1	97,443,705.15	668,234.38	0.03%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	286,352,428.46	1,963,703.43	0.09%
JP1201631HC6	JPGV 0.600 12/20/37 JAPAN	GOV	JP	JPY	A1	419,377,011.66	2,875,938.86	0.13%

Collateral data - as at 19/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201641J38	JPGV 0.500 03/20/38 JAPAN	GOV	JP	JPY	A1	419,353,032.24	2,875,774.42	0.13%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	32,049,055.69	219,781.06	0.01%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	170,217,753.15	1,167,293.00	0.05%
JP1201841P46	JPGV 1.100 03/20/43 JAPAN	GOV	JP	JPY	A1	418,709,382.90	2,871,360.50	0.13%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	351,163,120.57	2,408,152.18	0.11%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	172,988,898.48	1,186,296.54	0.05%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	592,604,604.55	4,063,872.28	0.19%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	3,506,739.33	24,047.98	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	403,443,753.71	2,766,674.23	0.13%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	308,087,181.29	2,112,752.66	0.10%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	200,758,731.08	1,376,732.20	0.06%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	592,582,119.86	4,063,718.09	0.19%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	1,021,412,034.11	7,004,481.61	0.32%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	39,717,215.97	272,366.59	0.01%
JP1742811R19	JPGV 01/20/26 JAPAN	GOV	JP	JPY	A1	97,446,681.04	668,254.79	0.03%
JP1742881R22	JPGV 02/20/26 JAPAN	GOV	JP	JPY	A1	97,450,168.07	668,278.70	0.03%
JP1743001R41	JPGV 04/20/26 JAPAN	GOV	JP	JPY	A1	97,415,198.98	668,038.90	0.03%
JP3134800006	IHI ODSH IHI	COM	JP	JPY	A1	1,781,009,999.70	12,213,535.16	0.57%
JP3142500002	IDEMITSU ODSH IDEMITSU	COM	JP	JPY	A1	376,393,648.22	2,581,174.20	0.12%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	375,823,999.14	2,577,267.75	0.12%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	43,923,598.56	301,212.47	0.01%
JP3294460005	INPEX ODSH INPEX	COM	JP	JPY	A1	376,345,799.75	2,580,846.07	0.12%
JP3386380004	J.FRONT RETAIL ODSH J.FRONT RETAIL	COM	JP	JPY	A1	43,649,998.94	299,336.22	0.01%
JP3402600005	SUMITOMO MTL MIN ODSH SUMITOMO MTL MIN	COM	JP	JPY	A1	376,160,299.56	2,579,573.97	0.12%
JP3404600003	SUMITOMO CORP ODSH SUMITOMO CORP	COM	JP	JPY	A1	376,315,899.54	2,580,641.02	0.12%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	1,781,895,998.94	12,219,611.03	0.57%
JP3463000004	TAKEDA PHARMA ODSH TAKEDA PHARMA	COM	JP	JPY	A1	376,288,198.81	2,580,451.06	0.12%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	376,086,599.40	2,579,068.56	0.12%
JP3476480003	DAI-ICHILIFEHLDG ODSH DAI-ICHILIFEHLDG	COM	JP	JPY	A1	44,194,499.16	303,070.21	0.01%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	324,623,498.80	2,226,152.87	0.10%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	375,959,499.78	2,578,196.96	0.12%
JP3573000001	TOKYO GAS ODSH TOKYO GAS	COM	JP	JPY	A1	11,234,399.92	77,041.53	0.00%
JP3574200006	TOKYU ODSH TOKYU	COM	JP	JPY	A1	376,256,399.22	2,580,232.99	0.12%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	376,261,198.98	2,580,265.91	0.12%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	376,297,999.69	2,580,518.27	0.12%
JP3635000007	TOYOTA TSUSHO ODSH TOYOTA TSUSHO	COM	JP	JPY	A1	376,298,998.75	2,580,525.12	0.12%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	376,393,499.14	2,581,173.17	0.12%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	1,782,044,198.90	12,220,627.33	0.57%
JP3758190007	NEXON ODSH NEXON	COM	JP	JPY	A1	376,363,999.71	2,580,970.88	0.12%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3778630008	BANDAI NAMCO HD ODSH BANDAI NAMCO HD	COM	JP	JPY	A1	376,159,999.46	2,579,571.92	0.12%
JP3835250006	BAYCURRENT ODSH BAYCURRENT	COM	JP	JPY	A1	43,449,998.80	297,964.69	0.01%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	1,618,532,399.29	11,099,321.38	0.51%
JP3894900004	IMH ODSH IMH	COM	JP	JPY	A1	376,308,698.94	2,580,591.64	0.12%
JP3897700005	MITSUBISHI CG ODSH MITSUBISHI CG	COM	JP	JPY	A1	376,410,239.23	2,581,287.97	0.12%
LU2591861021	LUGV 3.250 03/02/43 LUXEMBOURG	GOV	LU	EUR		993.83	1,111.60	0.00%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	645,990.58	722,540.45	0.03%
NL0015000QL2	NLGV 01/15/26 NETHERLANDS	GOV	NL	EUR	AAA	45,174.17	50,527.31	0.00%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	369,742.91	413,557.44	0.02%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	369,688.13	413,496.17	0.02%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	391,897.64	438,337.51	0.02%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	AAA	22,266.99	2,142.58	0.00%
SG3254976487	SGGV 2.750 04/01/42 SINGAPORE	GOV	SG	SGD		7,099.89	5,464.56	0.00%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	21,349,892.92	21,349,892.92	0.99%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	30,585,172.53	30,585,172.53	1.42%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	AAA	3,208.52	3,208.52	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	10,256,016.10	10,256,016.10	0.48%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	46,735,786.89	46,735,786.89	2.16%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	64,000,171.26	64,000,171.26	2.96%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	168.81	168.81	0.00%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	11,265,464.89	11,265,464.89	0.52%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	111,117,893.59	111,117,893.59	5.15%
US03831W1080	APPLOVIN ODSH APPLOVIN	COM	US	USD	AAA	32,829,191.55	32,829,191.55	1.52%
US0494681010	ATLASSIAN US ODSH ATLASSIAN US	COM	US	USD	AAA	15,156,982.92	15,156,982.92	0.70%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	40,408,784.59	40,408,784.59	1.87%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	514.77	514.77	0.00%
US08579X1019	BERRY PETROLEUM ODSH BERRY PETROLEUM	COM	US	USD	AAA	1,310,175.20	1,310,175.20	0.06%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	249,420.17	249,420.17	0.01%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	65,931,151.11	65,931,151.11	3.05%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	4,977.76	4,977.76	0.00%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	30,585,121.76	30,585,121.76	1.42%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	1,097,358.53	1,097,358.53	0.05%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	54,406,644.40	54,406,644.40	2.52%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	249,427.13	249,427.13	0.01%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	AAA	83,825.50	83,825.50	0.00%
US30041T1043	EVERSPIN TECH ODSH EVERSPIN TECH	COM	US	USD	AAA	100,117.31	100,117.31	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	509,418.61	509,418.61	0.02%
US31418FDA21	FED NATL MORT ASSC 5%MBS 01/10/2054 FED NATL MORT ASSC 5%MBS 01/10/2	MIS	US	USD	AAA	509,418.49	509,418.49	0.02%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	509,418.66	509,418.66	0.02%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3207341062	FIRST LONG ISL ODSH FIRST LONG ISL	COM	US	USD	AAA	367,363.80	367,363.80	0.02%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	7,579,467.01	7,579,467.01	0.35%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	896,031.88	896,031.88	0.04%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	35,681,692.73	35,681,692.73	1.65%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	30,585,144.80	30,585,144.80	1.42%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	237,088.73	237,088.73	0.01%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	41,267,150.32	41,267,150.32	1.91%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	28,716,674.37	28,716,674.37	1.33%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	62,297.69	62,297.69	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	39,944,695.20	39,944,695.20	1.85%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	32,067,976.47	32,067,976.47	1.49%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	5,313,314.55	5,313,314.55	0.25%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	31,477,454.23	31,477,454.23	1.46%
US5738741041	MARVELL TECH ODSH MARVELL TECH	COM	US	USD	AAA	32,829,368.78	32,829,368.78	1.52%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	67,320,364.21	67,320,364.21	3.12%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,271,240.11	2,271,240.11	0.11%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	8,678,996.80	8,678,996.80	0.40%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	675,175.58	675,175.58	0.03%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	249,374.12	249,374.12	0.01%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	63.16	63.16	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	105,445,631.85	105,445,631.85	4.88%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	2,271,670.38	2,271,670.38	0.11%
US676167CJ60	OKB 4.250 03/01/28 OEKB	BND	AT	USD	AA1	1,252,748.84	1,252,748.84	0.06%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	1,416,012.03	1,416,012.03	0.07%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	16,798,700.93	16,798,700.93	0.78%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	1,390,175.59	1,390,175.59	0.06%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	3,796,951.56	3,796,951.56	0.18%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	6,607,739.65	6,607,739.65	0.31%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	1,097,174.66	1,097,174.66	0.05%
US8581191009	STEEL DYNAMICS ODSH STEEL DYNAMICS	COM	US	USD	AAA	3,352,000.19	3,352,000.19	0.16%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	23,132,605.78	23,132,605.78	1.07%
US912803DT74	UST PO STR 08/15/41 US TREASURY	GOV	US	USD	AAA	1,116,999.05	1,116,999.05	0.05%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	15,420.92	15,420.92	0.00%
US912810FQ68	UST 3.375 04/15/32 US TREASURY	GOV	US	USD	AAA	874,069.47	874,069.47	0.04%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	9,626.23	9,626.23	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	143,111.96	143,111.96	0.01%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	1,633,764.89	1,633,764.89	0.08%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,436.25	5,436.25	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	6,042.74	6,042.74	0.00%

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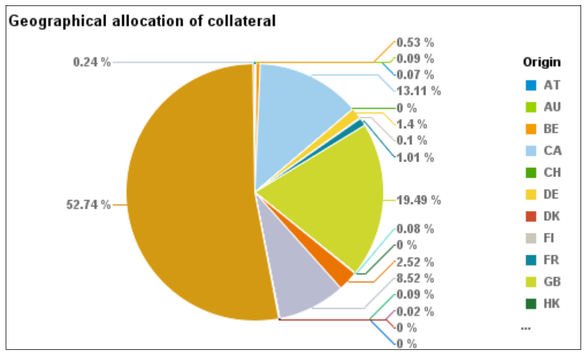
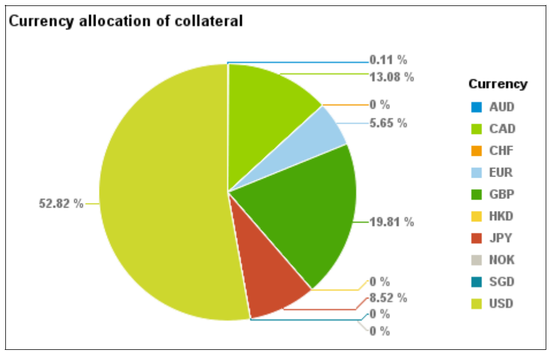
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TB44	UST 1.875 11/15/51 US TREASURY	GOV	US	USD	AAA	32,907.56	32,907.56	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	1,630,021.29	1,630,021.29	0.08%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	1,645,240.31	1,645,240.31	0.08%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	972.66	972.66	0.00%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	541,389.13	541,389.13	0.03%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	543,521.57	543,521.57	0.03%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	543,466.24	543,466.24	0.03%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	26,405.04	26,405.04	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	522,792.52	522,792.52	0.02%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	522,726.26	522,726.26	0.02%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	131,669.00	131,669.00	0.01%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	AAA	22,308.15	22,308.15	0.00%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	4,696.64	4,696.64	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	500,440.67	500,440.67	0.02%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	303,729.21	303,729.21	0.01%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	160,446.15	160,446.15	0.01%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	1,870.33	1,870.33	0.00%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	AAA	1,645,309.50	1,645,309.50	0.08%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	99.36	99.36	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	15,392.07	15,392.07	0.00%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	1,645,253.56	1,645,253.56	0.08%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	29,722.40	29,722.40	0.00%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	AAA	20,172.62	20,172.62	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	5,329.29	5,329.29	0.00%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	AAA	412,337.43	412,337.43	0.02%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	98,024.56	98,024.56	0.00%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	11,929.47	11,929.47	0.00%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	615.39	615.39	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	901.39	901.39	0.00%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	1,415.20	1,415.20	0.00%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	11,761.28	11,761.28	0.00%
US91282CLB53	UST 4.375 07/31/26 US TREASURY	GOV	US	USD	AAA	1,477,444.85	1,477,444.85	0.07%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US92556H1077	PARAMOUNT GLOBAL ODSH PARAMOUNT GLOBAL	COM	US	USD	AAA	184,720.79	184,720.79	0.01%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	21,350,065.98	21,350,065.98	0.99%
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	1,118,077.15	1,118,077.15	0.05%
XS2910613970	KOMBK 3.625 09/04/29 MTN KBN	BND	NO	USD	AAA	504,786.27	504,786.27	0.02%
XS3057368725	L-BANK BW FOERDBK 1.375% GTD SNR 12/10/28 L-BANK BW FOERDBK 1.375% C	MIS	US	USD	AAA	1,262,350.66	1,262,350.66	0.06%
	Unknown Company Description	UNK		GBP		3,948,172.92	5,242,202.39	0.24%

Collateral data - as at 19/05/2025								
ISIN	**Name**	**Asset Class**	**Country**	**Currency**	**Rating**	**Valuation (coll ccy)**	**Valuation (base ccy)**	**Weight**
						Total:	2,158,894,810.75	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)	312,865,014.30
1	ROYAL BANK OF CANADA LONDON BR	340,930,368.38

Top 5 borrowers in last Month		
No.	**Counterparty**	**Market Value**
1	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	399,747,410.13
2	NBC Global Finance Limited (Parent)	343,019,689.48
3	RBC DOMINION SECURITIES INC (PARENT)	226,279,934.58
4	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	199,481,226.93
5	BARCLAYS BANK PLC (PARENT)	186,727,524.38