



Securities Lending Report

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

Report as at 02/07/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110
Replication Mode	Physical replication
ISIN Code	IE00BFYDNQ69
Total net assets (AuM)	7,762,798,899
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 02/07/2025	
Currently on loan in USD (base currency)	2,106,201,475.46
Current percentage on loan (in % of the fund AuM)	27.13%
Collateral value (cash and securities) in USD (base currency)	2,690,040,209.56
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 02/07/2025									
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	1.14	1.34	0.00%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	86,309.81	101,657.57	0.00%	
AT0000A33SH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	AA1	35,996.26	42,397.17	0.00%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	134,022.45	157,854.54	0.01%	
AU000000BSL0	BLUESCOPE STL ODSH BLUESCOPE STL	COM	AU	AUD	AAA	102,128.02	67,123.82	0.00%	
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	465,419.77	305,897.93	0.01%	
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	465,393.56	305,880.70	0.01%	
AU0000013559	ATLAS ARTERIA UNIT ATLAS ARTERIA	COM	AU	AUD	AAA	1,415,139.64	930,102.92	0.03%	
AU0000018442	AUGV 2.750 05/21/41 AUSTRALIA	GOV	AU	AUD	AAA	807.37	530.65	0.00%	
AU0000087454	AUGV 1.000 12/21/30 AUSTRALIA	GOV	AU	AUD	AAA	171,503.33	112,720.85	0.00%	

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	224,830.99	147,770.55	0.01%
AU0000274706	AUGV 3.500 12/21/34 AUSTRALIA	GOV	AU	AUD	AAA	550,599.35	361,882.36	0.01%
AU0000300535	AUGV 4.750 06/21/54 AUSTRALIA	GOV	AU	AUD	AAA	992.65	652.42	0.00%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	24,890.53	16,359.34	0.00%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	AAA	24,740.09	16,260.46	0.00%
AU000XCLWAX7	AUGV 2.750 11/21/29 AUSTRALIA	GOV	AU	AUD	AAA	1,105,527.90	726,610.08	0.03%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	611,636.90	720,399.19	0.03%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	AA3	2,837,674.37	3,342,274.35	0.12%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	AA3	2,040,975.36	2,403,904.99	0.09%
BE0000356650	BEGV 2.750 04/22/39 BELGIUM	GOV	BE	EUR	AA3	13,993.50	16,481.85	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	928,221.18	1,093,279.02	0.04%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	153,636.28	180,956.14	0.01%
BE0003797140	GBL ODSH GBL	COM	BE	EUR	AA3	14,965.89	17,627.15	0.00%
BE0974264930	AGEAS ODSH AGEAS	COM	BE	EUR	AA3	8,455,243.64	9,958,769.13	0.37%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	1,338,933.32	1,836,681.78	0.07%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	4,866,222.01	4,866,222.01	0.18%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	14,388,963.92	10,537,362.87	0.39%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	14,388,959.52	10,537,359.64	0.39%
CA02215R1073	ALTUS GRP ODSH ALTUS GRP	REI	CA	CAD	AAA	14,388,954.03	10,537,355.62	0.39%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	14,818,025.82	10,851,574.58	0.40%
CA1254911003	CI FINANCIAL ODSH CI FINANCIAL	COM	CA	CAD	AAA	12,213,896.42	8,944,511.87	0.33%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	6,447,644.92	4,721,755.82	0.18%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	129,298.02	94,687.86	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	1,317,520.34	964,849.87	0.04%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	79,631.20	58,315.73	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	6,448,072.67	4,722,069.07	0.18%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	2,812.85	2,059.92	0.00%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	1,962.33	1,437.06	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	6,447,903.62	4,721,945.27	0.18%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	204,994.63	150,122.19	0.01%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	23,898.49	17,501.40	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	2,566,965.12	1,879,846.46	0.07%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	334,887.53	245,245.69	0.01%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	1,297,460.27	950,159.43	0.04%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	3,027.16	2,216.86	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	142,899.39	104,648.45	0.00%
CA135087R713	CAGV 3.500 03/01/34 CANADA	GOV	CA	CAD	AAA	2,072.06	1,517.42	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	16,519.63	12,097.70	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	289,239.57	211,816.66	0.01%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	420,247.80	307,756.94	0.01%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	22,325.23	16,349.27	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	940,771.25	688,948.01	0.03%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	1,001.67	733.54	0.00%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	238,950.46	174,988.81	0.01%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	70,339.35	51,511.09	0.00%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	23,707.19	17,361.31	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	173,747.53	127,239.24	0.00%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	307,771.21	225,387.80	0.01%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	14,704,470.47	10,768,415.43	0.40%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	14,704,287.31	10,768,281.30	0.40%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	14,704,438.44	10,768,391.97	0.40%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	14,704,385.20	10,768,352.99	0.40%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	14,388,945.60	10,537,349.45	0.39%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	14,388,961.00	10,537,360.73	0.39%
CA3748252069	GIBSON ENERGY ODSH GIBSON ENERGY	COM	CA	CAD	AAA	14,388,947.19	10,537,350.62	0.39%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	14,502,546.51	10,620,541.96	0.39%
CA4436281022	HUDBAY MINERALS ODSH HUDBAY MINERALS	COM	CA	CAD	AAA	14,388,963.19	10,537,362.33	0.39%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	14,388,942.41	10,537,347.12	0.39%
CA45790B1040	INNERGEX ODSH INNERGEX	COM	CA	CAD	AAA	14,388,959.76	10,537,359.82	0.39%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	14,388,958.77	10,537,359.09	0.39%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	250,162.43	250,162.43	0.01%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	14,388,962.16	10,537,361.58	0.39%
CA6665111002	NORTHLAND PWR CA ODSH NORTHLAND PWR CA	COM	CA	CAD	AAA	11,065,663.80	8,103,635.22	0.30%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	14,388,931.79	10,537,339.34	0.39%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	316,712.65	231,935.82	0.01%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	317,388.48	232,430.75	0.01%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	14,388,953.00	10,537,354.87	0.39%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	14,704,315.20	10,768,301.73	0.40%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	2,570,342.87	1,882,320.07	0.07%
CA86828P1036	SUPERIOR PLUS ODSH SUPERIOR PLUS	COM	CA	CAD	AAA	8,690,212.01	6,364,038.29	0.24%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	14,388,961.07	10,537,360.78	0.39%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	113,581.43	83,178.24	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	14,388,957.83	10,537,358.41	0.39%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	14,388,963.11	10,537,362.28	0.39%
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	11,197,364.98	8,200,082.97	0.30%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		577,707.90	728,909.87	0.03%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		85,862.90	108,335.57	0.00%
CH0012221716	ABB ODSH ABB	COM	SE	SEK	AAA	241,101.38	25,400.78	0.00%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	266,875.20	366,086.06	0.01%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		10,542,033.19	1,342,932.61	0.05%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	813.79	958.50	0.00%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	473.55	557.75	0.00%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	111.96	131.87	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	2,043.32	2,406.67	0.00%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	0.79	0.93	0.00%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	14,664.48	17,272.14	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	0.45	0.53	0.00%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	AAA	83.47	98.31	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	114.88	135.31	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	0.78	0.92	0.00%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	47,309.56	55,722.23	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	4,009,359.21	4,722,310.13	0.18%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	AAA	98.79	116.35	0.00%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	1,254,613.77	1,477,711.28	0.05%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	19,111,904.04	22,510,414.61	0.84%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	772,039.00	909,324.25	0.03%
DE000BU22031	DEGV 3.100 12/12/25 GERMANY	GOV	DE	EUR	AAA	1,342.93	1,581.74	0.00%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	9,993.79	11,770.90	0.00%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	292.27	344.24	0.00%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	542.07	638.47	0.00%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	1,012.63	1,192.70	0.00%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	9,178.93	10,811.15	0.00%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	459,886.79	541,664.62	0.02%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	3,610.86	4,252.95	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	115.31	135.82	0.00%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	772,036.35	909,321.14	0.03%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	605,781.38	713,502.43	0.03%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	852,430.56	1,004,011.18	0.04%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	842,154.49	991,907.80	0.04%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	3,976,820.47	627,785.34	0.02%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	3,975,463.32	627,571.10	0.02%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	755,833.23	119,316.68	0.00%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	2,440,032.73	385,186.30	0.01%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	3,995,892.66	630,796.10	0.02%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	0.52	0.08	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	9,683.52	1,528.65	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	1,882,008.77	297,096.02	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	13,996.83	16,485.77	0.00%
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	AA1	2,110,290.02	2,485,545.31	0.09%
FI4000517677	FIGV 0.500 04/15/43 FINLAND	GOV	FI	EUR	AA1	1,549,705.46	1,825,276.67	0.07%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	13,382.59	15,762.30	0.00%
FI4000571054	KALMAR ODSH KALMAR	COM	FI	EUR	AA1	1,922,200.75	2,264,009.68	0.08%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	24,130.79	28,421.77	0.00%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	13,145.79	15,483.39	0.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	1,191,275.69	1,403,110.32	0.05%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	3,391,743.24	3,994,868.66	0.15%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	349,529.60	411,683.53	0.02%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	19,111,812.97	22,510,307.33	0.84%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%
FR0010809418	FRGV 10/25/29 FRANCE	GOV	FR	EUR	AA2	2,837,674.37	3,342,274.35	0.12%
FR0010810135	FRGV 10/25/26 FRANCE	GOV	FR	EUR	AA2	41,061.56	48,363.20	0.00%
FR0013515806	FRGV 0.500 05/25/40 FRANCE	GOV	FR	EUR	AA2	714,874.28	841,994.42	0.03%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	2,837,674.13	3,342,274.06	0.12%
FR0128690726	FRGV 11/05/25 FRANCE	GOV	FR	EUR	AA2	544,576.00	641,413.41	0.02%
GB0000066554	ORD GBP0.25 ABERFORTH SMLR COS	CST	GB	GBP	AA3	156,455.80	214,618.24	0.01%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	1,002,834.27	1,375,637.91	0.05%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	13,082,954.76	17,946,543.19	0.67%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	15,200,871.40	20,851,795.34	0.78%
GB0003096442	ORD GBP0.10 ELECTROCOMPONENTS	CST	GB	GBP	AA3	95,620.26	131,167.09	0.00%
GB0004535307	ORD GBP0.10 INVESCO ASIA TRUST	CST	GB	GBP	AA3	101,288.88	138,943.02	0.01%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	2,063,312.27	2,830,348.61	0.11%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	738,602.70	1,013,178.25	0.04%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	458,055.38	628,337.47	0.02%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	7,060,571.23	9,685,338.58	0.36%
GB00B06QFB75	ORD SHARES 0.005 P EACH I.G. GROUP HOLDINGS PLC	CST	GB	GBP	AA3	209,511.68	287,397.65	0.01%
GB00B1KJJ408	ORD 76 122/153P WHITBREAD PLC	CST	GB	GBP	AA3	1,574,144.28	2,159,332.42	0.08%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	560,368.04	768,684.86	0.03%
GB00BD3VFW73	CONVATEC GROUP ODSH CONVATEC GROUP	CST	GB	GBP	AA3	1,531,115.20	2,100,307.28	0.08%
GB00BF4JDH58	MERCANT INVEST ODSH MERCANT INVEST	CST	GB	GBP	AA3	81,497.60	111,794.33	0.00%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	18.39	25.23	0.00%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	1,096,974.12	1,504,774.25	0.06%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	13,258,990.54	18,188,020.27	0.68%
GB00BM8Q5M07	JD SPORTS FASHION ORD GBP0.0005 JD SPORTS FASHION ORD GBP0.0005	CST	GB	GBP	AA3	0.91	1.25	0.00%
GB00BMTS0Z37	JPMORGAN ESCT ODSH JPMORGAN ESCT	CST	GB	GBP	AA3	374,174.40	513,273.73	0.02%
GB00BMY62Z61	UKT1 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	393,696.48	540,053.15	0.02%
GB00BN455J50	WORLDWIDE ODSH WORLDWIDE	CST	GB	GBP	AA3	79,324.57	108,813.48	0.00%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	524,769.36	719,852.37	0.03%
GB00BP6MXD84	SHELL ODSH SHELL	COM	NL	GBP	AAA	16,409,996.46	22,510,412.64	0.84%
GB00BP9LHF23	SCHRODERS ODSH SCHRODERS	CST	GB	GBP	AA3	19,550.25	26,818.06	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	220.45	302.40	0.00%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	3,217,492.61	4,413,595.49	0.16%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,022,961.95	1,403,248.05	0.05%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	AA3	1,022,962.30	1,403,248.54	0.05%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,022,961.76	1,403,247.79	0.05%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	501,247.22	687,585.87	0.03%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	1,738,647.15	2,384,989.23	0.09%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	634,493.79	870,366.86	0.03%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	530,821.14	728,153.90	0.03%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	169,940.04	233,115.25	0.01%
GB00BQZCCB79	MURRAY INTL TRST ODSH MURRAY INTL TRST	CST	GB	GBP	AA3	110,030.76	150,934.70	0.01%
GB00BR3YV268	POLAR CAPITAL ODSH POLAR CAPITAL	CST	GB	GBP	AA3	987,612.02	1,354,756.79	0.05%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	5,503.22	7,549.04	0.00%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	34.26	47.00	0.00%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	170,414.86	233,766.58	0.01%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	7,444.20	10,211.58	0.00%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	1,914,989.40	2,626,886.71	0.10%
GG00BB0RDB98	BLUEFIELD SOLAR ODSH BLUEFIELD SOLAR	CST	GB	GBP	AA3	830,557.10	1,139,316.70	0.04%
GG00BR30MJ80	HVPE ODSH HVPE	CST	GB	GBP	AA3	2,139,619.80	2,935,023.46	0.11%
GG00BWWMV85	APAX GLOBAL ALPHA ORD NPV APAX GLOBAL NPV	CST	GB	GBP	AA3	74,810.88	102,621.82	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	12,477,500.99	12,477,500.99	0.46%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	42,801,068.19	42,801,068.19	1.59%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	55,216,727.99	55,216,727.99	2.05%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	201,587.83	201,587.83	0.01%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	13,466.88	13,466.88	0.00%
IM00B7S9G985	PLAYTECH ODSH PLAYTECH	CST	GB	GBP	AA3	43,357.82	59,476.09	0.00%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		18.46	21.74	0.00%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		2,729,888.94	3,215,322.33	0.12%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	16,409,957.00	22,510,358.51	0.84%
JE00BD3QJR55	FORESIGHT SOLAR ORD NPV FORESIGHT	CST	GB	GBP	AA3	0.86	1.18	0.00%
JE00BTDN8H13	APTIV ODSH APTIV	COM	US	USD	AAA	1,027,962.80	1,027,962.80	0.04%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	953,682,224.78	6,646,563.88	0.25%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	748,061,312.51	5,213,515.75	0.19%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	583,122,635.32	4,063,997.15	0.15%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	69,878,902.19	487,011.89	0.02%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	190,928,192.01	1,330,649.13	0.05%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	191,324,413.66	1,333,410.55	0.05%
JP1051471M45	JPGV 0.005 03/20/26 JAPAN	GOV	JP	JPY	A1	49,828.36	347.27	0.00%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	729,377,139.37	5,083,298.84	0.19%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	426,333,189.37	2,971,273.56	0.11%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	2,101,130.46	14,643.55	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	2,069,299.83	14,421.72	0.00%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	8,096,145.41	56,425.03	0.00%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	244,938,782.17	1,707,068.90	0.06%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	746,215,393.93	5,200,650.86	0.19%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	729,363,522.97	5,083,203.95	0.19%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	12,308,377.52	85,781.63	0.00%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	103,290,490.03	719,869.60	0.03%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	52,831,016.61	368,198.88	0.01%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	221,510,186.23	1,543,786.35	0.06%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	953,674,235.63	6,646,508.20	0.25%
JP1201561G37	JPGV 0.400 03/20/36 JAPAN	GOV	JP	JPY	A1	98,840,990.63	688,859.39	0.03%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	32,450,655.98	226,160.61	0.01%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	2,190,906.53	15,269.24	0.00%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	33,424,757.44	232,949.49	0.01%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	16,356,886.19	113,997.18	0.00%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	14,218,813.54	99,096.17	0.00%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	386,832,620.09	2,695,979.49	0.10%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	414,225,477.47	2,886,890.44	0.11%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	636,589,026.46	4,436,624.19	0.16%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	40,687.78	283.57	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	729,348,497.31	5,083,099.23	0.19%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	729,352,071.66	5,083,124.14	0.19%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	498,608,438.70	3,474,986.48	0.13%
JP1742811R19	JPGV 01/20/26 JAPAN	GOV	JP	JPY	A1	98,850,763.02	688,927.50	0.03%
JP1742881R22	JPGV 02/20/26 JAPAN	GOV	JP	JPY	A1	98,851,558.20	688,933.04	0.03%
JP3134800006	IHI ODSH IHI	COM	JP	JPY	A1	2,356,569,999.97	16,423,807.26	0.61%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	235,754,998.45	1,643,063.71	0.06%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	229,599,997.79	1,600,167.24	0.06%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	43,805,649.90	305,297.76	0.01%
JP3300200007	KONAMI GROUP ODSH KONAMI GROUP	COM	JP	JPY	A1	42,229,998.39	294,316.47	0.01%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	236,566,197.24	1,648,717.26	0.06%
JP3320800000	SAPPORO HOLDINGS ODSH SAPPORO HOLDINGS	COM	JP	JPY	A1	1,926,042,298.70	13,423,300.60	0.50%
JP3414750004	SEIKO EPSON ODSH SEIKO EPSON	COM	JP	JPY	A1	192,784,349.46	1,343,585.38	0.05%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	1,229,989,598.73	8,572,252.09	0.32%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3551500006	DENSO ODSH DENSO	COM	JP	JPY	A1	5,591,199.78	38,967.14	0.00%
JP3566800003	CENTRAL JPN RAIL ODSH CENTRAL JPN RAIL	COM	JP	JPY	A1	192,592,198.52	1,342,246.21	0.05%
JP3695200000	NGK INSULATORS ODSH NGK INSULATORS	COM	JP	JPY	A1	192,764,999.54	1,343,450.52	0.05%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	192,399,998.37	1,340,906.70	0.05%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	236,021,197.14	1,644,918.95	0.06%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	235,297,999.05	1,639,878.72	0.06%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	1,868,010,298.81	13,018,854.14	0.48%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	43,107,999.77	300,435.58	0.01%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	43,782,198.14	305,134.32	0.01%
JP3888300005	MITSUI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	192,545,999.62	1,341,924.23	0.05%
JP3888400003	MITSUI MIN & SML ODSH MITSUI MIN & SML	COM	JP	JPY	A1	192,759,399.85	1,343,411.50	0.05%
JP3893200000	MITSUI FUDOSAN ODSH MITSUI FUDOSAN	COM	JP	JPY	A1	192,755,398.39	1,343,383.61	0.05%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	2,356,728,999.59	16,424,915.39	0.61%
JP3900000005	MHI ODSH MHI	COM	JP	JPY	A1	2,549,510,398.63	17,768,480.21	0.66%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	1,669,901,999.31	11,638,164.19	0.43%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	43,811,698.35	305,339.92	0.01%
JP3910660004	TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG	COM	JP	JPY	A1	43,365,599.15	302,230.89	0.01%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	192,661,699.58	1,342,730.59	0.05%
KYG0260P1028	AMER SPORTS ODSH AMER SPORTS	COM	US	USD	AAA	12,866.78	12,866.78	0.00%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	3,130,309.18	3,130,309.18	0.12%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		10,548,301.39	1,343,731.10	0.05%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	501,876.96	501,876.96	0.02%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		4,259,239.47	542,577.65	0.02%
KYG9361H1092	VEIL ODSH VEIL	CST	GB	GBP	AA3	1,717,839.30	2,356,446.06	0.09%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	374.49	374.49	0.00%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	11,083.92	11,083.92	0.00%
NL0000009082	KPN ODSH KPN	COM	NL	EUR	AAA	125,217.16	147,483.48	0.01%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	1.12	1.32	0.00%
NL0000334118	ASM INTL ODSH ASM INTL	COM	NL	EUR	AAA	38,427.20	45,260.38	0.00%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	1.09	1.29	0.00%
NL0011220108	NLGV 0.250 07/15/25 NETHERLANDS	GOV	NL	EUR	AAA	106,820.98	125,816.06	0.00%
NL0011794037	AHOLD DELHAIZE ODSH AHOLD DELHAIZE	COM	NL	EUR	AAA	11,501,091.70	13,546,234.95	0.50%
NL0011872643	ASR NEDERLAND ODSH ASR NEDERLAND	COM	NL	EUR	AAA	6,364,624.56	7,496,392.68	0.28%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	2,000.97	2,356.79	0.00%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	15.37	18.11	0.00%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	125,481.92	147,795.32	0.01%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	2,390,258.96	237,138.13	0.01%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	3,610,905.85	3,610,905.85	0.13%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	11,196,070.14	11,196,070.14	0.42%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
SE0000667925	TELIA COMPANY ODSH TELIA COMPANY	COM	SE	SEK	AAA	754.15	79.45	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	32,305,138.02	32,305,138.02	1.20%
US00766T1007	AECOM ODSH AECOM	COM	US	USD	AAA	573,711.39	573,711.39	0.02%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	6,560,614.50	6,560,614.50	0.24%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,238,546.90	1,238,546.90	0.05%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	10,601,456.06	10,601,456.06	0.39%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	139,350,357.30	139,350,357.30	5.18%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,403,225.42	1,403,225.42	0.05%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	23,774,991.36	23,774,991.36	0.88%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	5,178,932.03	5,178,932.03	0.19%
US03769M1062	APOLLO GLOBAL ODSH APOLLO GLOBAL	COM	US	USD	AAA	776,929.53	776,929.53	0.03%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	180,537,590.21	180,537,590.21	6.71%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	47,685.56	47,685.56	0.00%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	6,577,514.99	6,577,514.99	0.24%
US045167GK38	ADB 4.375 03/22/35 MTN ADB	BND	PH	USD		996,715.99	996,715.99	0.04%
US04635X1028	ASTRIA ODSH ASTRIA	COM	US	USD	AAA	106,559.71	106,559.71	0.00%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	525,980.47	525,980.47	0.02%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	80,652,306.75	80,652,306.75	3.00%
US06211J1007	BANK FRST ODSH BANK FRST	COM	US	USD	AAA	496.59	496.59	0.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	89,214,305.49	89,214,305.49	3.32%
US0865161014	BEST BUY ODSH BEST BUY	COM	US	USD	AAA	4,844,258.54	4,844,258.54	0.18%
US09260D1072	BLACKSTONE DE ODSH BLACKSTONE DE	COM	US	USD	AAA	55,682,784.78	55,682,784.78	2.07%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	66,338,405.00	66,338,405.00	2.47%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	160,460.43	160,460.43	0.01%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	249,690.74	249,690.74	0.01%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	1,745,279.84	1,745,279.84	0.06%
US11133T1034	BROADRIDGE ODSH BROADRIDGE	COM	US	USD	AAA	238,017.24	238,017.24	0.01%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	29,009,944.45	29,009,944.45	1.08%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	12,477,822.56	12,477,822.56	0.46%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	1,252,053.67	1,252,053.67	0.05%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	1,126,139.99	1,126,139.99	0.04%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	249,406.95	249,406.95	0.01%
US1491501045	CATHAY GNRL BANC ODSH CATHAY GNRL BANC	COM	US	USD	AAA	148,095.56	148,095.56	0.01%
US15872M1045	CHAMPIONX ODSH CHAMPIONX	COM	US	USD	AAA	19,505,072.15	19,505,072.15	0.73%
US1598641074	CHARLES RIVER LB ODSH CHARLES RIVER LB	COM	US	USD	AAA	1,254,057.14	1,254,057.14	0.05%
US1640241014	CHEMUNG FINL ODSH CHEMUNG FINL	COM	US	USD	AAA	67,616.44	67,616.44	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	5,789,405.28	5,789,405.28	0.22%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	56,027,627.74	56,027,627.74	2.08%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	1,189,222.46	1,189,222.46	0.04%

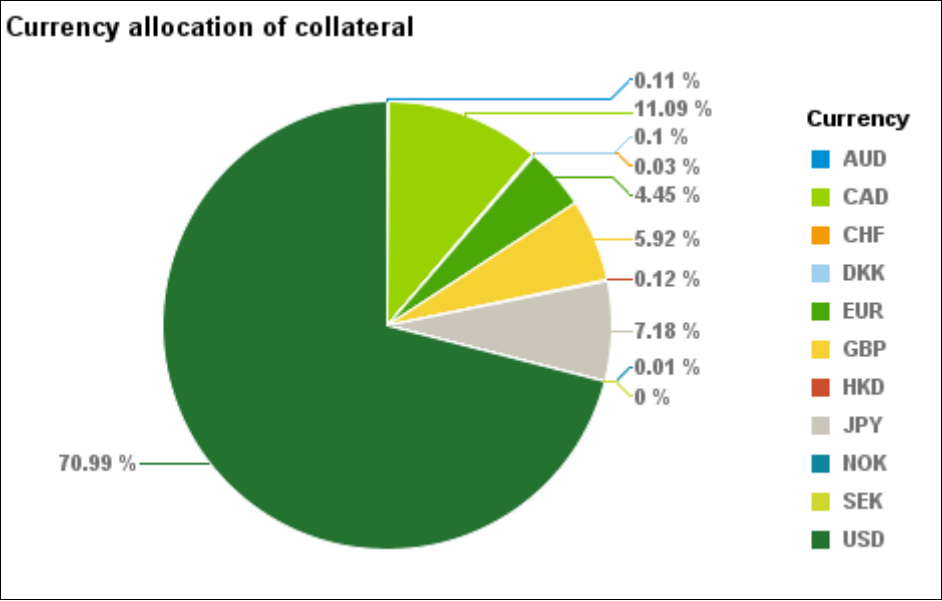
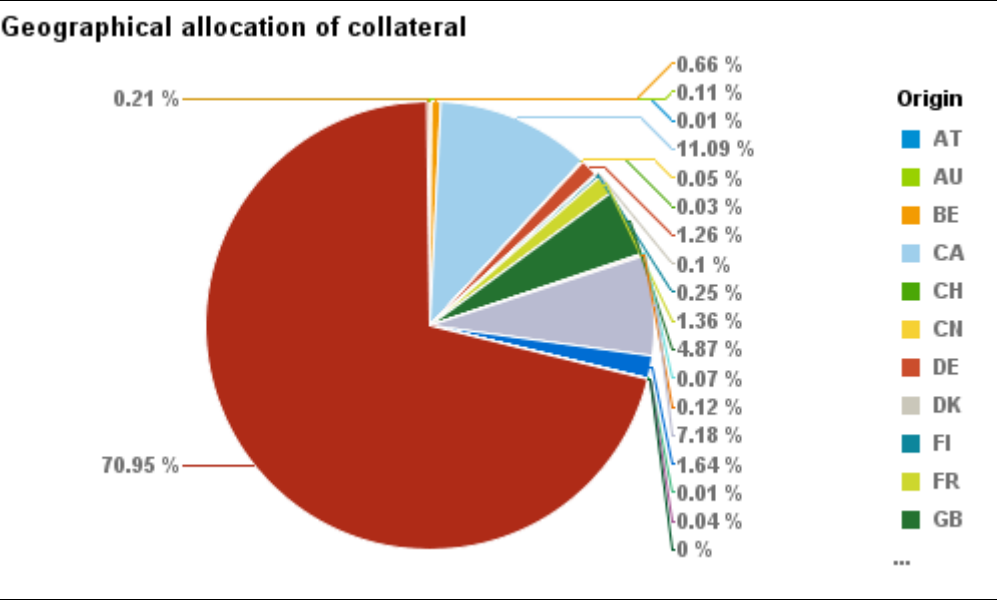
Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	1,811,341.65	1,811,341.65	0.07%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	30,059,298.35	30,059,298.35	1.12%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	66,561,317.79	66,561,317.79	2.47%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	909,042.26	909,042.26	0.03%
US22658D1000	CRICUT ODSH CRICUT	COM	US	USD	AAA	541,276.97	541,276.97	0.02%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	749,675.04	749,675.04	0.03%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	10,914,186.36	10,914,186.36	0.41%
US2480191012	DELUXE ODSH DELUXE	COM	US	USD	AAA	3,020.39	3,020.39	0.00%
US24906P1093	DENTSPLY SIRONA ODSH DENTSPLY SIRONA	COM	US	USD	AAA	181.51	181.51	0.00%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	1,613,026.37	1,613,026.37	0.06%
US25659T1079	DOLBY LABS ODSH DOLBY LABS	COM	US	USD	AAA	6,247,052.26	6,247,052.26	0.23%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	7,901,931.99	7,901,931.99	0.29%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	1,613,091.69	1,613,091.69	0.06%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	2,098,248.98	2,098,248.98	0.08%
US29261A1007	ENCOMPASS HEALTH ODSH ENCOMPASS HEALTH	COM	US	USD	AAA	196,241.13	196,241.13	0.01%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	9,448,547.31	9,448,547.31	0.35%
US29786A1060	ETSY ODSH ETSY	COM	US	USD	AAA	1,657,760.97	1,657,760.97	0.06%
US29788T1034	E2OPEN PARENT ODSH E2OPEN PARENT	COM	US	USD	AAA	96,896.13	96,896.13	0.00%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	AAA	747,037.15	747,037.15	0.03%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	14,424.90	14,424.90	0.00%
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	6,706,699.99	6,706,699.99	0.25%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	11,197,675.79	11,197,675.79	0.42%
US4007641065	GUARANTY BANC SH ODSH GUARANTY BANC SH	COM	US	USD	AAA	56,317.25	56,317.25	0.00%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	AAA	2,289,558.47	2,289,558.47	0.09%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	948,104.55	948,104.55	0.04%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	250,102.95	250,102.95	0.01%
US4433201062	HUB GROUP ODSH HUB GROUP	COM	US	USD	AAA	2,390,297.78	2,390,297.78	0.09%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	1,878,287.07	1,878,287.07	0.07%
US4581X0ER56	IADB 3.625 09/17/31 MTN IDB	BND	US	USD	AAA	600,799.12	600,799.12	0.02%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	66,561,392.19	66,561,392.19	2.47%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	5,334,638.73	5,334,638.73	0.20%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	41,328.85	41,328.85	0.00%
US4622601007	IOVANCE ODSH IOVANCE	COM	US	USD	AAA	11.93	11.93	0.00%
US46266C1053	IQVIA HLDGS ODSH IQVIA HLDGS	COM	US	USD	AAA	12,894,972.99	12,894,972.99	0.48%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	124.27	124.27	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	250,549.33	250,549.33	0.01%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	3,786,379.30	3,786,379.30	0.14%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	2,017,935.11	2,017,935.11	0.08%
US5502411037	LUMEN TECH ODSH LUMEN TECH	COM	US	USD	AAA	216,456.50	216,456.50	0.01%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US56418H1005	MANPOWERGROUP ODSH MANPOWERGROUP	COM	US	USD	AAA	17,917,162.78	17,917,162.78	0.67%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	141,064.14	141,064.14	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	88,034,815.76	88,034,815.76	3.27%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,403,172.36	1,403,172.36	0.05%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	2,800,944.31	2,800,944.31	0.10%
US61174X1090	MONSTER BEVERAGE ODSH MONSTER BEVERAGE	COM	US	USD	AAA	1,819,224.29	1,819,224.29	0.07%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	18,852,466.74	18,852,466.74	0.70%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	40,447.37	40,447.37	0.00%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	6,179,175.01	6,179,175.01	0.23%
US6323471002	NATHAN S FAMOUS ODSH NATHAN S FAMOUS	COM	US	USD	AAA	397,306.45	397,306.45	0.01%
US6516391066	NEWMONT CORP ODSH NEWMONT CORP	COM	US	USD	AAA	1,235.43	1,235.43	0.00%
US65406E1029	NICOLET BANK ODSH NICOLET BANK	COM	US	USD	AAA	276,532.36	276,532.36	0.01%
US66405S1006	NORTHEAST BNK ODSH NORTHEAST BNK	COM	US	USD	AAA	1,206,295.55	1,206,295.55	0.04%
US67018T1051	NU SKIN ODSH NU SKIN	COM	US	USD	AAA	3,705,895.57	3,705,895.57	0.14%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	186,869,704.74	186,869,704.74	6.95%
US67080M1036	NURIX ODSH NURIX	COM	US	USD	AAA	1,875,152.84	1,875,152.84	0.07%
US6820951043	OMEGA FLEX ODSH OMEGA FLEX	COM	US	USD	AAA	1,164,561.50	1,164,561.50	0.04%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	3,604,938.48	3,604,938.48	0.13%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	1,137,026.52	1,137,026.52	0.04%
US74164F1030	PRIMORIS SERV ODSH PRIMORIS SERV	COM	US	USD	AAA	1,159,320.47	1,159,320.47	0.04%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	33,273,612.68	33,273,612.68	1.24%
US74727A1043	QCR HLDGS ODSH QCR HLDGS	COM	US	USD	AAA	3,023,856.62	3,023,856.62	0.11%
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	161,174.26	161,174.26	0.01%
US78709Y1055	SAIA ODSH SAIA	COM	US	USD	AAA	572,727.85	572,727.85	0.02%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	94,867,855.97	94,867,855.97	3.53%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	57,447,215.09	57,447,215.09	2.14%
US8287302009	SIMMONS FIRST ODSH SIMMONS FIRST	COM	US	USD	AAA	77,989.75	77,989.75	0.00%
US84265V1052	SOUTHERN COPPER ODSH SOUTHERN COPPER	COM	US	USD	AAA	214,145.13	214,145.13	0.01%
US84863T1060	SPOK HOLDINGS ODSH SPOK HOLDINGS	COM	US	USD	AAA	15,972.00	15,972.00	0.00%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	994,420.53	994,420.53	0.04%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	10,238,267.66	10,238,267.66	0.38%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	43.83	43.83	0.00%
US8910921084	TORO ODSH TORO	COM	US	USD	AAA	20,249,554.35	20,249,554.35	0.75%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	12,477,823.01	12,477,823.01	0.46%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	1,082,628.64	1,082,628.64	0.04%
US912810FT08	UST 4.500 02/15/36 US TREASURY	GOV	US	USD	AAA	18,930.84	18,930.84	0.00%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	183,565.75	183,565.75	0.01%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	AAA	667,114.40	667,114.40	0.02%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	AAA	33,576.13	33,576.13	0.00%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	10,103.46	10,103.46	0.00%
US912810QH41	UST 4.375 05/15/40 US TREASURY	GOV	US	USD	AAA	372,903.86	372,903.86	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	392,546.56	392,546.56	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	31,700.36	31,700.36	0.00%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	AAA	5,191,524.23	5,191,524.23	0.19%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	87.22	87.22	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	720,313.98	720,313.98	0.03%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	29,038.51	29,038.51	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	8,489.50	8,489.50	0.00%
US912810RS96	UST 2.500 05/15/46 US TREASURY	GOV	US	USD	AAA	825,881.32	825,881.32	0.03%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	641,548.81	641,548.81	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	142.80	142.80	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	8,702.19	8,702.19	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	4,256,801.10	4,256,801.10	0.16%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	6,054.44	6,054.44	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	69,866.11	69,866.11	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	10,710,295.40	10,710,295.40	0.40%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	17,269.88	17,269.88	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	978,168.89	978,168.89	0.04%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	68.90	68.90	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	45,929.72	45,929.72	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	720,347.64	720,347.64	0.03%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	270,890.12	270,890.12	0.01%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	720,382.18	720,382.18	0.03%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	1,463,539.06	1,463,539.06	0.05%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	1,741.37	1,741.37	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	2,782.90	2,782.90	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	3,714.60	3,714.60	0.00%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	993,694.08	993,694.08	0.04%
US912810UH94	UST 2.375 02/15/55 US TREASURY	GOV	US	USD	AAA	193.58	193.58	0.00%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	976.18	976.18	0.00%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	560,600.64	560,600.64	0.02%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	540,012.06	540,012.06	0.02%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	7,076.41	7,076.41	0.00%
US9128285T35	UST 2.625 12/31/25 US TREASURY	GOV	US	USD	AAA	540,128.06	540,128.06	0.02%
US9128286B18	UST 2.625 02/15/29 US TREASURY	GOV	US	USD	AAA	199,903.45	199,903.45	0.01%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	1,805.46	1,805.46	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	545,769.48	545,769.48	0.02%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	147,441.45	147,441.45	0.01%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	1,403,737.11	1,403,737.11	0.05%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	989,908.04	989,908.04	0.04%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	94.06	94.06	0.00%
US91282CAQ42	UST 0.125 10/15/25 US TREASURY	GOV	US	USD	AAA	759,660.50	759,660.50	0.03%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	491,296.71	491,296.71	0.02%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	9,389,376.35	9,389,376.35	0.35%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	543,731.08	543,731.08	0.02%
US91282CCR07	UST 1.000 07/31/28 US TREASURY	GOV	US	USD	AAA	258,963.94	258,963.94	0.01%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	4,723.22	4,723.22	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	2,196.06	2,196.06	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	779,848.65	779,848.65	0.03%
US91282CES61	UST 2.750 05/31/29 US TREASURY	GOV	US	USD	AAA	311,897.44	311,897.44	0.01%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	1,359,098.12	1,359,098.12	0.05%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	911.24	911.24	0.00%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	99.88	99.88	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	630,700.16	630,700.16	0.02%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	202.58	202.58	0.00%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	198,083.79	198,083.79	0.01%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	19,657.18	19,657.18	0.00%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	495,382.18	495,382.18	0.02%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	537,953.88	537,953.88	0.02%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	36,046.38	36,046.38	0.00%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	417,014.58	417,014.58	0.02%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	27,700.27	27,700.27	0.00%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	540,085.84	540,085.84	0.02%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	98.72	98.72	0.00%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	AAA	1,112.27	1,112.27	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	210,122.90	210,122.90	0.01%
US91282CLM19	UST 3.625 09/30/31 US TREASURY	GOV	US	USD	AAA	592.88	592.88	0.00%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	206,525.74	206,525.74	0.01%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	954,727.81	954,727.81	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	93,098.67	93,098.67	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	64,578.20	64,578.20	0.00%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	AAA	238,861.73	238,861.73	0.01%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	172,949.86	172,949.86	0.01%
US91282CMK44	UST 4.375 01/31/32 US TREASURY	GOV	US	USD	AAA	689,004.14	689,004.14	0.03%
US9202531011	VALMONT INDUS ODSH VALMONT INDUS	COM	US	USD	AAA	1,072,706.13	1,072,706.13	0.04%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	41,004,443.07	41,004,443.07	1.52%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	3,723,375.72	3,723,375.72	0.14%
US9818111026	WORTHINGTON ENTP ODSH WORTHINGTON ENTP	COM	US	USD	AAA	176.90	176.90	0.00%
US9884981013	YUM! BRANDS ODSH YUM! BRANDS	COM	US	USD	AAA	1,991,199.53	1,991,199.53	0.07%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	997,158.70	997,158.70	0.04%
	Unknown Company Description	UNK		GBP		4,097,263.84	5,620,421.67	0.21%
						Total:	2,690,040,209.56	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	394,163,912.48
3	NBC Global Finance Limited (Parent)	307,823,269.80
2	ROYAL BANK OF CANADA LONDON BR	377,752,644.69

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	371,192,354.44
2	NBC Global Finance Limited (Parent)	316,874,463.64
3	NATIONAL BANK FINANCIAL INC (PARENT)	205,661,600.00
4	RBC DOMINION SECURITIES INC (PARENT)	203,568,688.92
5	TD SECURITIES INC (PARENT)	156,519,365.54