



Securities Lending Report

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

Report as at 04/09/2025

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)	7,972,414,585
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 04/09/2025	
Currently on loan in USD (base currency)	2,116,438,514.08
Current percentage on loan (in % of the fund AuM)	26.55%
Collateral value (cash and securities) in USD (base currency)	2,658,988,279.75
Collateral value (cash and securities) in % of loan	126%

Securities lending statistics	
12-month average on loan in USD (base currency)	1,931,134,498.09
12-month average on loan as a % of the fund AuM	24.44%
12-month maximum on loan in USD	2,190,254,706.27
12-month maximum on loan as a % of the fund AuM	28.87%
Gross Return for the fund over the last 12 months in (base currency fund)	3,976,511.11
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0503%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	53,509.16	62,411.09	0.00%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	944.29	1,101.39	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	9,880.56	11,524.32	0.00%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	799,442.49	932,439.95	0.04%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	2,975,983.70	3,471,076.59	0.13%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	2,231,320.98	2,602,529.72	0.10%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	2,889.27	3,369.94	0.00%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	470,685.60	308,012.16	0.01%
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	470,742.79	308,049.59	0.01%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	470,735.99	308,045.14	0.01%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	470,713.60	308,030.48	0.01%
AU000000NAB4	NAB ODSH NAB	COM	AU	AUD	AAA	470,738.74	308,046.94	0.01%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	968.38	633.70	0.00%
AU000000TCL6	TRANSURBAN UNIT TRANSURBAN	COM	AU	AUD	AAA	470,735.99	308,045.14	0.01%
AU000000TLS2	TELSTRA GROUP ODSH TELSTRA GROUP	COM	AU	AUD	AAA	470,745.29	308,051.22	0.01%
AU000000WBC1	WESTPAC ODSH WESTPAC	COM	AU	AUD	AAA	470,717.99	308,033.36	0.01%
AU000XCLWAU3	AUGV 2.750 11/21/28 AUSTRALIA	GOV	AU	AUD	AAA	985.46	644.88	0.00%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	1,321,699.37	1,541,580.94	0.06%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	305,225.89	356,004.12	0.01%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	799,482.07	932,486.12	0.04%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	784,773.67	915,330.79	0.03%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	620,306.91	723,502.88	0.03%
BE0008062110	BEGV 03/28/27 BELGIUM	GOV	BE	EUR	AA3	452,310.53	527,558.16	0.02%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,041,986.40	1,215,334.14	0.05%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	22,725,838.24	22,725,838.24	0.85%
BMG0772R2087	BUTTERFIELD ODSH BUTTERFIELD	COM	US	USD	AAA	4,282,311.66	4,282,311.66	0.16%
BMG5361W1047	CDI LANCASHIRE HOLDINGS LIMITED	CST	GB	GBP	AA3	234,775.40	315,373.79	0.01%
BMG93A5A1010	VIKING HLDG ODSH VIKING HLDG	COM	US	USD	AAA	419.04	419.04	0.00%
CA00791P1071	ADVNTAGE ENERGY ODSH ADVNTAGE ENERGY	COM	CA	CAD	AAA	7,997,373.71	5,799,121.25	0.22%
CA0089118776	AIR CANADA ODSH AIR CANADA	COM	CA	CAD	AAA	5,560,359.98	4,031,973.85	0.15%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	17,144,330.69	12,431,837.74	0.47%
CA05534B7604	BCE ODSH BCE	COM	CA	CAD	AAA	523,403.28	379,534.48	0.01%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	12,759,274.63	9,252,109.91	0.35%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	31,270,034.76	22,674,784.18	0.85%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	31,793,416.41	23,054,302.98	0.87%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	523,378.79	379,516.72	0.01%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	1,064,530.46	771,921.06	0.03%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	17,343.61	12,576.34	0.00%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	6,174.92	4,477.61	0.00%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	1,962.93	1,423.37	0.00%
CA135087N837	CAGV 2.750 09/01/27 CANADA	GOV	CA	CAD	AAA	6,009.58	4,357.72	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	961.63	697.31	0.00%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	44,883.33	32,546.17	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	365,673.76	265,160.35	0.01%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	1,265,715.81	917,806.23	0.03%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	3,010.28	2,182.84	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	1,550,316.81	1,124,178.45	0.04%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	136,135.15	98,715.44	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	941.35	682.60	0.00%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	228,103.33	165,404.16	0.01%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	18,922.25	13,721.06	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,119,269.51	811,613.89	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	14,533,828.04	10,538,888.64	0.40%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	14,533,826.49	10,538,887.51	0.40%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	14,010,509.72	10,159,415.77	0.38%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	17,144,323.91	12,431,832.83	0.47%
CA15135U1093	CENOVUS ENERGY ODSH CENOVUS ENERGY	COM	CA	CAD	AAA	523,411.70	379,540.59	0.01%
CA15713J1049	CES ENRGY ODSH CES ENRGY	COM	CA	CAD	AAA	6,403,041.61	4,643,026.07	0.17%
CA21037X1006	CONSTEL SOFTWARE ODSH CONSTEL SOFTWARE	COM	CA	CAD	AAA	520,175.15	377,193.67	0.01%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	5,537,786.79	4,015,605.39	0.15%
CA3499421020	FORTUNA MINING ODSH FORTUNA MINING	COM	CA	CAD	AAA	5,545,924.99	4,021,506.63	0.15%
CA4530384086	IMPERIAL OIL ODSH IMPERIAL OIL	COM	CA	CAD	AAA	523,373.88	379,513.16	0.01%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	17,144,184.70	12,431,731.88	0.47%
CA4991131083	K92 MING ODSH K92 MING	COM	CA	CAD	AAA	17,144,329.27	12,431,836.71	0.47%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	17,144,308.15	12,431,821.40	0.47%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	17,144,308.24	12,431,821.46	0.47%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	523,392.86	379,526.93	0.01%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	23,339,754.32	16,924,314.15	0.64%
CA6632782083	NORTH WEST CO ODSH NORTH WEST CO	COM	CA	CAD	AAA	3,618,592.97	2,623,943.83	0.10%
CA683234B984	ONTAR 4.650 06/02/41 MTN ONTARIO	BND	CA	CAD	AAA	9,178.97	6,655.93	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	2,163,319.69	1,568,684.13	0.06%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	2,116,826.19	1,534,970.37	0.06%
CA68390D1069	OR ROYALTIES ODSH OR ROYALTIES	COM	CA	CAD	AAA	5,000,919.99	3,626,308.13	0.14%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	17,144,302.94	12,431,817.62	0.47%
CA7063271034	PEMBINA PIPE ODSH PEMBINA PIPE	COM	CA	CAD	AAA	523,418.32	379,545.39	0.01%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	523,371.23	379,511.24	0.01%
CA7397211086	PRAIRIESKY ODSH PRAIRIESKY	COM	CA	CAD	AAA	12,185,000.00	8,835,687.18	0.33%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	17,144,329.99	12,431,837.23	0.47%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	14,010,539.83	10,159,437.60	0.38%
CA80013R2063	SANDSTORM GOLD ODSH SANDSTORM GOLD	COM	CA	CAD	AAA	10,435,003.92	7,566,715.66	0.28%
CA82621K1021	SIENNA LIVING ODSH SIENNA LIVING	COM	CA	CAD	AAA	17,144,330.34	12,431,837.49	0.47%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	751,615.14	545,017.34	0.02%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	115,295.51	83,604.02	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	17,144,310.46	12,431,823.08	0.47%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	115,316.27	83,619.08	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	17,144,310.46	12,431,823.08	0.47%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	15,145,304.30	10,982,287.32	0.41%
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	13,319,711.12	9,658,498.22	0.36%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	AAA	2,871.20	2,871.20	0.00%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	0.64	0.75	0.00%
DE0001135069	DEGV 5.625 01/04/28 GERMANY	GOV	DE	EUR	AAA	1,280.78	1,493.86	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	785,177.95	915,802.32	0.03%
DE0005810055	DEUTSCHE BOERSE ODSH DEUTSCHE BOERSE	COM	DE	EUR	AAA	15,075,469.70	17,583,466.58	0.66%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	785,108.49	915,721.31	0.03%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	784,930.00	915,513.13	0.03%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	1,620,428.76	1,890,007.77	0.07%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	AAA	772,640.63	901,179.27	0.03%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	159,792.33	186,375.82	0.01%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	319,916.72	373,138.95	0.01%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	785,167.18	915,789.76	0.03%
FI0009000681	NOKIA ODSH NOKIA	COM	FI	EUR	AA1	3.74	4.37	0.00%
FI0009005318	NOKIAN TYRES ODSH NOKIAN TYRES	COM	FI	EUR	AA1	7.91	9.23	0.00%
FI4000297767	NORDEA BNK ODSH NORDEA BNK	COM	FI	SEK	AA1	9,150.58	970.25	0.00%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	1,041.60	1,214.88	0.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	164,099.53	191,399.58	0.01%
FR0000130577	PUBLICIS GROUPE ODSH PUBLICIS GROUPE	COM	FR	EUR	AA2	9,283,244.45	10,827,630.69	0.41%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	17,464,729.92	20,370,210.73	0.77%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%
FR0000571218	FRGV 5.500 04/25/29 FRANCE	GOV	FR	EUR	AA2	179.65	209.54	0.00%
FR0010208488	ENGIE ODSH ENGIE	COM	FR	EUR	AA2	17,465,255.42	20,370,823.65	0.77%
FR0010809418	FRGV 10/25/29 FRANCE	GOV	FR	EUR	AA2	1,321,700.11	1,541,581.80	0.06%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	70,232.06	81,916.06	0.00%
FR0013516549	FRGV 11/25/30 FRANCE	GOV	FR	EUR	AA2	1,412,358.64	1,647,322.53	0.06%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	1,321,699.81	1,541,581.45	0.06%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	AA2	2,651,755.11	3,092,908.43	0.12%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	383,432.31	447,221.17	0.02%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	2,140,686.06	2,496,816.52	0.09%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	2,675,236.85	3,120,296.66	0.12%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	202.88	236.64	0.00%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	2,682,677.06	3,128,974.64	0.12%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	123,608.48	144,172.33	0.01%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	325,841.38	380,049.26	0.01%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	391,284.14	456,379.26	0.02%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	10.12	11.81	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	4,002,248.44	4,668,073.57	0.18%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	1,412,359.93	1,647,324.04	0.06%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	796,761.86	929,313.37	0.03%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0128838481	FRGV 09/24/25 FRANCE	GOV	FR	EUR	AA2	179,177.46	208,985.91	0.01%
GB0000055888	ORD GBP0.05 ACAL	CST	GB	GBP	AA3	128,151.40	172,145.78	0.01%
GB0000066554	ORD GBP0.25 ABERFORTH SMLR COS	CST	GB	GBP	AA3	107,886.80	144,924.34	0.01%
GB0000811801	ORD GBP0.10 BARRATT DEVEL	CST	GB	GBP	AA3	3,009,034.17	4,042,035.60	0.15%
GB0000904986	ORD GBP0.125 BELLWAY	CST	GB	GBP	AA3	169,678.08	227,928.56	0.01%
GB0002318888	ORD GBP0.10 CRANSWICK	CST	GB	GBP	AA3	128,472.00	172,576.44	0.01%
GB0003052338	ORD GBP0.25 EDINBURGH INV TST	CST	GB	GBP	AA3	123,050.10	165,293.20	0.01%
GB0003308607	ORD GBP0.05 SPECTRIS PLC	CST	GB	GBP	AA3	12,252,391.78	16,458,637.88	0.62%
GB0004478896	ORD GBP0.25 HUNTING	CST	GB	GBP	AA3	96,920.11	130,192.78	0.00%
GB0004726096	ORD GBP0.0333 SPIRENT	CST	GB	GBP	AA3	1,855,097.78	2,491,952.85	0.09%
GB0004866223	ORD GBP0.10 KELLER GROUP	CST	GB	GBP	AA3	122,568.66	164,646.48	0.01%
GB0006027295	MORGAN ADVANCED MATERIALS ORD MORGAN	CST	GB	GBP	AA3	336,629.61	452,194.56	0.02%
GB0006650450	ORD GBP0.05 OXFORD INSTRUMENTS	CST	GB	GBP	AA3	126,156.80	169,466.43	0.01%
GB0007366395	ORD GBP1 RIT CAP PARTNERS	CST	GB	GBP	AA3	1,072,519.50	1,440,715.44	0.05%
GB0007973794	ORD GBP0.02 SERCO GROUP	CST	GB	GBP	AA3	4,537,121.60	6,094,715.45	0.23%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	18,703,589.71	25,124,532.06	0.94%
GB0031232498	ORD GBP0.10 IMPAX ENVIROMENTAL MKTS	CST	GB	GBP	AA3	94,625.13	127,109.94	0.00%
GB0031274896	ORD GBP0.25 MARKS & SPENCER	CST	GB	GBP	AA3	815.99	1,096.12	0.00%
GB0031743007	ORD GBP0.0005 BURBERRY GROUP	CST	GB	GBP	AA3	1,930,434.17	2,593,152.22	0.10%
GB0033195214	ORD 15 5/7P KINGFISHER	CST	GB	GBP	AA3	167,067.54	224,421.83	0.01%
GB00B02QND93	ORD GBP1/3P PAYPOINT PLC	CST	GB	GBP	AA3	9,577.20	12,865.05	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	279,562.38	375,536.15	0.01%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	279,561.90	375,535.50	0.01%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	691,289.53	928,609.23	0.03%
GB00B17BBQ50	ORD GBP0.0002 INVESTEC PLC	CST	GB	GBP	AA3	979,450.49	1,315,695.84	0.05%
GB00B188SR50	ORD GBP0.0001 INTL PUBLIC PARTNERSHIPS LTD	CST	GB	GBP	AA3	289,666.72	389,109.30	0.01%
GB00B1VNSX38	ORD GBP0.551724 DRAX GROUP PLC	CST	GB	GBP	AA3	433,852.06	582,793.47	0.02%
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	5,108,129.40	6,861,750.22	0.26%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	19,913,294.00	26,749,527.83	1.01%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	279,561.70	375,535.23	0.01%
GB00B4Y7R145	ORDINARY SHARES OF 0.1 PENCE EACH CARPHONE WAREHOUSE GROUP	CST	GB	GBP	AA3	191,190.36	256,826.01	0.01%
GB00B82YXW83	VESUVIUS ODSH VESUVIUS	CST	GB	GBP	AA3	368,662.01	495,223.68	0.02%
GB00BCRX1J15	JUST RETIREMENT ODSH JUST RETIREMENT	CST	GB	GBP	AA3	9,475,260.95	12,728,118.03	0.48%
GB00BDHXPG30	ALFA ODSH ALFA	CST	GB	GBP	AA3	125,447.47	168,513.59	0.01%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	15,164,128.00	20,369,973.14	0.77%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	189,169.14	254,110.91	0.01%
GB00BF1TM596	ALPHA FX GRP ODSH ALPHA FX GRP	CST	GB	GBP	AA3	12,252,372.50	16,458,611.98	0.62%
GB00BF4HYT85	BGEO GROUP ODSH BGEO GROUP	CST	GB	GBP	AA3	761,187.00	1,022,502.50	0.04%
GB00BF8Q6K64	STANDARD LIF ORD GBP0.13968 STANDARD LIF ORD GBP0.13968	CST	GB	GBP	AA3	293,569.08	394,351.35	0.01%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	279,562.31	375,536.05	0.01%
GB00BGHVZM47	SDCL ENERGY EFFI ODSH SDCL ENERGY EFFI	CST	GB	GBP	AA3	140,542.29	188,790.46	0.01%
GB00BJDQQ870	WATCHES OF SWITZ ODSH WATCHES OF SWITZ	CST	GB	GBP	AA3	134,258.63	180,349.62	0.01%
GB00BK1PKQ95	FIDELITY ODSH FIDELITY	CST	GB	GBP	AA3	1,006,343.69	1,351,821.48	0.05%
GB00BL9ZF303	PETERSHILL ODSH PETERSHILL	CST	GB	GBP	AA3	443,692.44	596,012.05	0.02%
GB00BLDRH360	ONESAVINGS BK ODSH ONESAVINGS BK	CST	GB	GBP	AA3	141,596.46	190,206.52	0.01%
GB00BLDYK618	SCOTT MORT TRUST ODSH SCOTT MORT TRUST	CST	GB	GBP	AA3	526,409.45	707,125.81	0.03%
GB00BLSNGB01	HNDN EPN FCS TT ODSH HNDN EPN FCS TT	CST	GB	GBP	AA3	202,502.02	272,020.96	0.01%
GB00BM8B5H06	PERSONAL ASSETS ODSH PERSONAL ASSETS	CST	GB	GBP	AA3	114,410.40	153,687.49	0.01%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	139,810.12	187,806.93	0.01%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	127,441.53	171,192.21	0.01%
GB00BMTS0Z37	JPMORGAN ESCT ODSH JPMORGAN ESCT	CST	GB	GBP	AA3	368,256.00	494,678.28	0.02%
GB00BMV92D64	TEMPLE BAR ODSH TEMPLE BAR	CST	GB	GBP	AA3	281,910.72	378,690.67	0.01%
GB00BMWRZ071	DOWLAIS GROUP ODSH DOWLAIS GROUP	CST	GB	GBP	AA3	1,442,713.80	1,937,997.45	0.07%
GB00BNC5T391	DELIVEROO ODSH DELIVEROO	CST	GB	GBP	AA3	4,644,294.09	6,238,680.25	0.23%
GB00BNHSJN34	QUILTER ODSH QUILTER	CST	GB	GBP	AA3	590,506.71	793,227.66	0.03%
GB00BP37WF17	PANTHEON INTL PLC ORD GBP0.067 PANTHEON INTL PLC ORD GBP0.067	CST	GB	GBP	AA3	698,413.31	938,178.60	0.04%
GB00BP92CJ43	TATE & LYLE ODSH TATE & LYLE	CST	GB	GBP	AA3	2,180,691.18	2,929,322.46	0.11%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	858,452.95	1,153,159.85	0.04%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	2,329,319.39	3,128,974.74	0.12%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	1,195,581.83	1,606,025.07	0.06%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,195,581.86	1,606,025.11	0.06%
GB00BQS10J50	GAMMA COMMNS ODSH GAMMA COMMNS	CST	GB	GBP	AA3	919,883.78	1,235,679.88	0.05%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	142,536.99	191,469.94	0.01%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	1,195,582.11	1,606,025.45	0.06%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,195,581.85	1,606,025.10	0.06%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	200.80	269.73	0.00%
GG00BGJYPP46	MCICL ODSH MCICL	CST	GB	GBP	AA3	370,617.60	497,850.62	0.02%
GG00BMHG0H12	POLLEN STREET ODSH POLLEN STREET	CST	GB	GBP	AA3	187,027.88	251,234.55	0.01%
GG00BR30MJ80	HVPE ODSH HVPE	CST	GB	GBP	AA3	670,822.95	901,116.47	0.03%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	30,196,667.99	30,196,667.99	1.14%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	1,603,367.45	1,603,367.45	0.06%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	7,462,179.93	7,462,179.93	0.28%
IL0011284465	PLUS500 ODSH PLUS500	CST	GB	GBP	AA3	138,903.90	186,589.61	0.01%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		141,809.72	165,401.58	0.01%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		141,784.55	165,372.23	0.01%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		141,806.69	165,398.04	0.01%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		141,814.89	165,407.61	0.01%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		141,654.24	165,220.23	0.01%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		141,806.05	165,397.29	0.01%
IT0005218380	BANCO BPM ODSH BANCO BPM	COM	IT	EUR		141,813.37	165,405.84	0.01%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		141,814.65	165,407.33	0.01%
JE00BD3QJR55	FORESIGHT SOLAR ORD NPV FORESIGHT	CST	GB	GBP	AA3	0.80	1.07	0.00%
JE00BYVQYS01	REGUS ODSH REGUS	CST	GB	GBP	AA3	4,030,160.02	5,413,713.95	0.20%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	944,350,163.94	6,372,564.22	0.24%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,134,722,091.77	7,657,212.00	0.29%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	102,152,946.07	689,337.74	0.03%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	6,928,508.13	46,754.23	0.00%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	1,646,791.45	11,112.70	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	244,107,191.85	1,647,258.42	0.06%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	789,936,776.26	5,330,568.08	0.20%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	213,564,421.78	1,441,152.92	0.05%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,450,886.99	9,790.72	0.00%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	53,505,186.31	361,058.06	0.01%
JP1103721PA1	JPGV 0.800 09/20/33 JAPAN	GOV	JP	JPY	A1	213,519,988.80	1,440,853.08	0.05%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,985,155.78	13,396.02	0.00%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	213,562,552.58	1,441,140.30	0.05%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	219,645,502.23	1,482,188.62	0.06%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	60,767,219.53	410,062.94	0.02%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	81,014,949.71	546,696.54	0.02%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	17,023,905.14	114,878.92	0.00%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	867,194,766.79	5,851,912.30	0.22%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	844,070,270.98	5,695,866.02	0.21%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	1,504,650.09	10,153.52	0.00%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	582,940,127.51	3,933,735.11	0.15%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,855,491.70	19,269.13	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	708,363.84	4,780.11	0.00%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	512,971,698.69	3,461,581.54	0.13%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	213,538,660.96	1,440,979.08	0.05%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	907,825,500.84	6,126,092.34	0.23%
JP1300131420	JPGV 2.000 12/20/33 JAPAN	GOV	JP	JPY	A1	14,503,228.46	97,869.16	0.00%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	171,805,361.42	1,159,358.83	0.04%
JP1400051C51	JPGV 2.000 03/20/52 JAPAN	GOV	JP	JPY	A1	24,893,954.24	167,986.76	0.01%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	213,544,003.83	1,441,015.13	0.05%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	582,826,651.30	3,932,969.37	0.15%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	136,734,921.61	922,700.18	0.03%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	213,547,686.51	1,441,039.99	0.05%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	3,993,177.99	26,946.34	0.00%

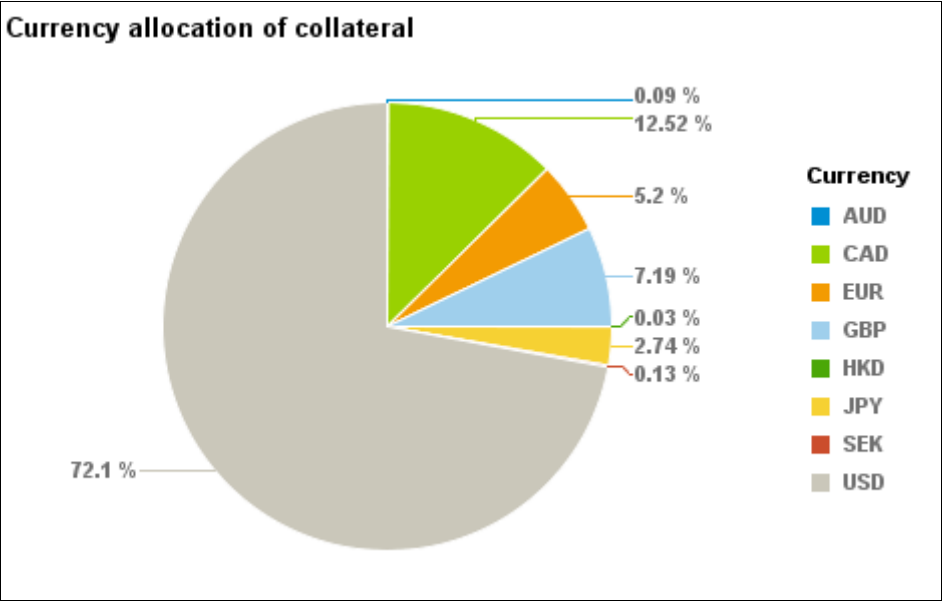
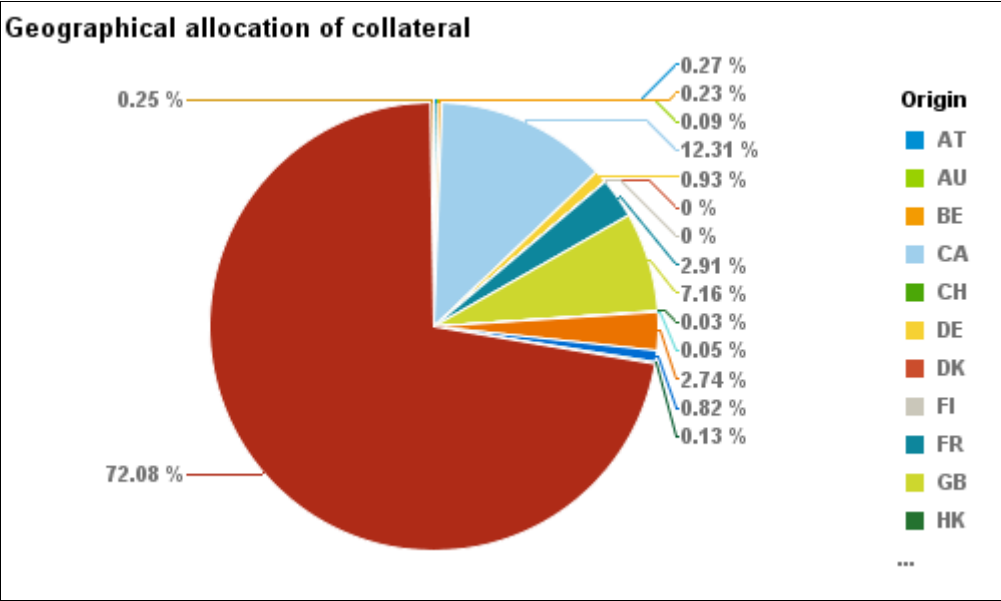
Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1742811R19	JPGV 01/20/26 JAPAN	GOV	JP	JPY	A1	98,934,798.31	667,621.38	0.03%
JP1742881R22	JPGV 02/20/26 JAPAN	GOV	JP	JPY	A1	98,923,937.40	667,548.09	0.03%
JP1743001R41	JPGV 04/20/26 JAPAN	GOV	JP	JPY	A1	98,910,763.37	667,459.19	0.03%
JP3142500002	IDEMITSU ODSH IDEMITSU	COM	JP	JPY	A1	885,900,349.28	5,978,139.34	0.22%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	32,463,865.19	219,069.23	0.01%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	335.21	335.21	0.00%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	23,209,811.30	23,209,811.30	0.87%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		5,519,729.99	707,694.16	0.03%
KYG9361H1092	VEIL ODSH VEIL	CST	GB	GBP	AA3	1,385,056.64	1,860,546.58	0.07%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	1,678,581.44	1,957,834.90	0.07%
NL0012650360	RHI MAGNESITA ODSH BYZ2JR8	CST	GB	GBP	AA3	147,268.56	197,825.86	0.01%
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	16,838,548.20	19,639,855.69	0.74%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	16.09	18.77	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	123,471.57	144,012.64	0.01%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	1,462,179.70	1,462,179.70	0.05%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	10,248,138.01	10,248,138.01	0.39%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	338.97	338.97	0.00%
SE0007100581	ASSA ABLOY ODSH ASSA ABLOY	COM	SE	SEK	AAA	18,375,644.33	1,948,401.24	0.07%
SE0012853455	EQTT ODSH EQTT	COM	SE	SEK	AAA	14,818,516.05	1,571,232.80	0.06%
US00650F1093	ADAPTIVE ODSH ADAPTIVE	COM	US	USD	AAA	359,952.08	359,952.08	0.01%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	56,638,215.24	56,638,215.24	2.13%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	1,128,262.67	1,128,262.67	0.04%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	33,348.30	33,348.30	0.00%
US0185223007	ALLETE ODSH ALLETE	COM	US	USD	AAA	28,640,024.74	28,640,024.74	1.08%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	8,319.59	8,319.59	0.00%
US0226711010	AMALGAMATED FIN ODSH AMALGAMATED FIN	COM	US	USD	AAA	4,505,111.91	4,505,111.91	0.17%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	162,720,384.32	162,720,384.32	6.12%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	191,454.10	191,454.10	0.01%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	20,370,818.29	20,370,818.29	0.77%
US02553E1064	AMER EAGLE OUT ODSH AMER EAGLE OUT	COM	US	USD	AAA	786,808.56	786,808.56	0.03%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	129,678,692.47	129,678,692.47	4.88%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	191,280.79	191,280.79	0.01%
US0396531008	ARCOSA ODSH ARCOSA	COM	US	USD	AAA	4,627.45	4,627.45	0.00%
US0536111091	AVERY DENNISON ODSH AVERY DENNISON	COM	US	USD	AAA	555,226.73	555,226.73	0.02%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	22,589,274.63	22,589,274.63	0.85%
US0758871091	BD ODSH BD	COM	US	USD	AAA	4,057,653.99	4,057,653.99	0.15%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	26,337,753.36	26,337,753.36	0.99%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	2,624,851.86	2,624,851.86	0.10%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	15,998,000.00	15,998,000.00	0.60%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	131,197,855.95	131,197,855.95	4.93%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	9,223,309.68	9,223,309.68	0.35%
US1244111092	BYLINE BANCORP ODSH BYLINE BANCORP	COM	US	USD	AAA	6,217,429.02	6,217,429.02	0.23%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	636,799.42	636,799.42	0.02%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	7,116,239.99	7,116,239.99	0.27%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	328,564.72	328,564.72	0.01%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	203,661.06	203,661.06	0.01%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	9,223,485.09	9,223,485.09	0.35%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	29,752,592.65	29,752,592.65	1.12%
US1442851036	CARPENTER TECH ODSH CARPENTER TECH	COM	US	USD	AAA	949.93	949.93	0.00%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	56,572,129.30	56,572,129.30	2.13%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	79,764,514.64	79,764,514.64	3.00%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	72,149,488.35	72,149,488.35	2.71%
US1788671071	CIVISTA ODSH CIVISTA	COM	US	USD	AAA	2,369.25	2,369.25	0.00%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	39,500,999.99	39,500,999.99	1.49%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	958,398.72	958,398.72	0.04%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	4,117,364.99	4,117,364.99	0.15%
US2473617023	DELTA AIR ODSH DELTA AIR	COM	US	USD	AAA	14,981,383.96	14,981,383.96	0.56%
US26884L1098	EQT CORP ODSH EQT CORP	COM	US	USD	AAA	84,387.34	84,387.34	0.00%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	697,758.85	697,758.85	0.03%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	54,536.72	54,536.72	0.00%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	784,543.43	784,543.43	0.03%
US3193832041	FIRST BUSEY ODSH FIRST BUSEY	COM	US	USD	AAA	1,375,774.01	1,375,774.01	0.05%
US33830T1034	FIVE STAR BANC ODSH FIVE STAR BANC	COM	US	USD	AAA	6,573.99	6,573.99	0.00%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	2,130,750.35	2,130,750.35	0.08%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	3,712,315.00	3,712,315.00	0.14%
US3724601055	GENUINE PARTS ODSH GENUINE PARTS	COM	US	USD	AAA	13,626,999.99	13,626,999.99	0.51%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	8,081,835.72	8,081,835.72	0.30%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	119,371.84	119,371.84	0.00%
US43358BAA17	CAGV 4.625 04/30/29 CANADA	GOV	CA	USD	AAA	42,038.90	42,038.90	0.00%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	20,648.86	20,648.86	0.00%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	704,867.12	704,867.12	0.03%
US45337C1027	INCYTE ODSH INCYTE	COM	US	USD	AAA	714,811.20	714,811.20	0.03%
US45778Q1076	INSPERITY ODSH INSPERITY	COM	US	USD	AAA	277,896.01	277,896.01	0.01%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	83,773,269.66	83,773,269.66	3.15%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	24,741.15	24,741.15	0.00%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	55,749.25	55,749.25	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	213,016,964.40	213,016,964.40	8.01%
US4663131039	JABIL ODSH JABIL	COM	US	USD	AAA	714,857.59	714,857.59	0.03%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	711.99	711.99	0.00%
US48251W1045	KKR & CO ODSH KKR & CO	COM	US	USD	AAA	642,422.49	642,422.49	0.02%
US48716P1084	KEARNY FINANCIAL ODSH KEARNY FINANCIAL	COM	US	USD	AAA	2,591,879.51	2,591,879.51	0.10%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	29,161,869.49	29,161,869.49	1.10%
US5178341070	LVSC ODSH LVSC	COM	US	USD	AAA	3,779,544.54	3,779,544.54	0.14%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	156,783.10	156,783.10	0.01%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	9,223,396.90	9,223,396.90	0.35%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	3,621,248.92	3,621,248.92	0.14%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	17,119,015.20	17,119,015.20	0.64%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	1,672,641.87	1,672,641.87	0.06%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,883,961.11	5,883,961.11	0.22%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	191,288.63	191,288.63	0.01%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	1,205,720.32	1,205,720.32	0.05%
US61945C1036	MOSAIC ODSH MOSAIC	COM	US	USD	AAA	8,477,303.68	8,477,303.68	0.32%
US67018T1051	NU SKIN ODSH NU SKIN	COM	US	USD	AAA	64.69	64.69	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	165,895,419.23	165,895,419.23	6.24%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	2,450,569.99	2,450,569.99	0.09%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	47,654,873.86	47,654,873.86	1.79%
US70614W1009	PELOTON ODSH PELOTON	COM	US	USD	AAA	354,530.72	354,530.72	0.01%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	55,306,929.68	55,306,929.68	2.08%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	3,238,645.00	3,238,645.00	0.12%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	19,825,588.90	19,825,588.90	0.75%
US74383L1052	PROVIDENT BANCO ODSH PROVIDENT BANCO	COM	US	USD	AAA	351,629.33	351,629.33	0.01%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	2,342,529.56	2,342,529.56	0.09%
US7707001027	ROBINHOOD ODSH ROBINHOOD	COM	US	USD	AAA	9,279,631.36	9,279,631.36	0.35%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	904,849.41	904,849.41	0.03%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	250,808.09	250,808.09	0.01%
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	6,887,612.59	6,887,612.59	0.26%
US8283591092	SILVERCREST AST ODSH SILVERCREST AST	COM	US	USD	AAA	17,772.99	17,772.99	0.00%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	2,651,480.33	2,651,480.33	0.10%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	59,939,276.52	59,939,276.52	2.25%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	3,143,505.92	3,143,505.92	0.12%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	187,703.47	187,703.47	0.01%
US8760301072	TAPESTRY ODSH TAPESTRY	COM	US	USD	AAA	185,451.24	185,451.24	0.01%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	2,604,269.99	2,604,269.99	0.10%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	7,001,119.92	7,001,119.92	0.26%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	291,547.63	291,547.63	0.01%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	1,096,113.50	1,096,113.50	0.04%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	58,866.05	58,866.05	0.00%

Collateral data - as at 04/09/2025								
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	183,235.89	183,235.89	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	39,424.74	39,424.74	0.00%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	61,893.06	61,893.06	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	36,613.87	36,613.87	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	600,877.76	600,877.76	0.02%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	88,757.98	88,757.98	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	64.81	64.81	0.00%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	315,576.35	315,576.35	0.01%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	213.49	213.49	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	42,123.79	42,123.79	0.00%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	104.12	104.12	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	5,023.22	5,023.22	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	244,796.56	244,796.56	0.01%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	20,503.69	20,503.69	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	125,354.14	125,354.14	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	213,531.26	213,531.26	0.01%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	667,584.76	667,584.76	0.03%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	4,549.27	4,549.27	0.00%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	15,547.35	15,547.35	0.00%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	5,786.32	5,786.32	0.00%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	789,783.01	789,783.01	0.03%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	91.25	91.25	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	380.87	380.87	0.00%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	39,693.94	39,693.94	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	86.15	86.15	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	223,602.20	223,602.20	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	226,683.89	226,683.89	0.01%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	634,199.64	634,199.64	0.02%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	470.26	470.26	0.00%
US91282CCP41	UST 0.625 07/31/26 US TREASURY	GOV	US	USD	AAA	634,731.09	634,731.09	0.02%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	634,705.54	634,705.54	0.02%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	194,831.53	194,831.53	0.01%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	5,062.75	5,062.75	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	28,019.95	28,019.95	0.00%
US91282CEF41	UST 2.500 03/31/27 US TREASURY	GOV	US	USD	AAA	397.46	397.46	0.00%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	60,572.12	60,572.12	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	715.01	715.01	0.00%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	100.99	100.99	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	21,416.38	21,416.38	0.00%

Collateral data - as at 04/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	291.29	291.29	0.00%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	667,750.59	667,750.59	0.03%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	212.12	212.12	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	31,559.65	31,559.65	0.00%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	667,674.07	667,674.07	0.03%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	204.95	204.95	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	90,753.63	90,753.63	0.00%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	191,377.29	191,377.29	0.01%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	12,050.03	12,050.03	0.00%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	612,615.85	612,615.85	0.02%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	69,318.22	69,318.22	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	202.25	202.25	0.00%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	43,034.44	43,034.44	0.00%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	229,046.00	229,046.00	0.01%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	10,417.48	10,417.48	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	203.81	203.81	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	33,419.18	33,419.18	0.00%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	46,893.51	46,893.51	0.00%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	1,342,503.77	1,342,503.77	0.05%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	125,779.48	125,779.48	0.00%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	AAA	306.15	306.15	0.00%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	13,929.17	13,929.17	0.00%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	634,694.86	634,694.86	0.02%
US91282CNJ61	UST 4.000 06/30/32 US TREASURY	GOV	US	USD	AAA	24,407.22	24,407.22	0.00%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	633,435.01	633,435.01	0.02%
US91282CNL18	UST 3.750 06/30/27 US TREASURY	GOV	US	USD	AAA	634,646.75	634,646.75	0.02%
US91282CNU17	UST 3.625 08/15/28 US TREASURY	GOV	US	USD	AAA	75,896.79	75,896.79	0.00%
US92243G1085	VAXCYTE ODSH VAXCYTE	COM	US	USD	AAA	34,064.74	34,064.74	0.00%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	30,478,745.24	30,478,745.24	1.15%
US9234511080	VERITEX HOLDINGS ODSH VERITEX HOLDINGS	COM	US	USD	AAA	284,728.07	284,728.07	0.01%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	18,330,420.23	18,330,420.23	0.69%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	9,223,467.13	9,223,467.13	0.35%
XS2717986876	DKGV 5.000 11/14/25 MTN DENMARK	GOV	DK	USD	AAA	101,773.36	101,773.36	0.00%
	Unknown Company Description	UNK		CAD		8,219,807.94	5,960,414.58	0.22%
	Unknown Company Description	UNK		GBP		1.30	1.75	0.00%
	Unknown Company Description	UNK		GBP		587,038.40	788,568.68	0.03%
						Total:	2,658,988,279.75	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	NATIONAL BANK FINANCIAL INC (PARE	407,307,247.73
3	NBC Global Finance Limited (Parent)	275,347,117.96
1	ROYAL BANK OF CANADA LONDON BR	431,806,521.68

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	416,889,325.16
2	NATIONAL BANK FINANCIAL INC (PARENT)	406,100,565.20
3	NBC Global Finance Limited (Parent)	276,773,808.14
4	RBC DOMINION SECURITIES INC (PARENT)	232,117,744.16
5	TD SECURITIES INC (PARENT)	143,093,464.99