



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Global Government Bond

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	HBCE / HSBC Gbl Inv Fd - Global Government Bond
Replication Mode	Physical replication
ISIN Code	LU1066053866
Total net assets (AuM)	3,785,346,168
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)	923,593,363.53
Current percentage on loan (in % of the fund AuM)	24.40%
Collateral value (cash and securities) in USD (base currency)	1,169,080,790.08
Collateral value (cash and securities) in % of loan	127%

Securities lending statistics	
12-month average on loan in USD (base currency)	931,634,323.85
12-month average on loan as a % of the fund AuM	23.05%
12-month maximum on loan in USD	1,063,451,490.37
12-month maximum on loan as a % of the fund AuM	26.41%
Gross Return for the fund over the last 12 months in (base currency fund)	2,137,480.82
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0529%

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	5.72	6.74	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	1,741.24	2,050.88	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	372,840.09	439,139.14	0.04%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	6,125,969.03	4,026,303.49	0.34%
AU000000BXB1	BRAMBLES ODSH BRAMBLES	COM	AU	AUD	AAA	2,137,910.95	1,405,145.58	0.12%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	1,187,485.39	780,476.78	0.07%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	758,972.27	498,835.80	0.04%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	6,126,003.01	4,026,325.83	0.34%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	5,216,339.83	3,428,448.16	0.29%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	AAA	4,483,254.66	2,946,626.70	0.25%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	3,938,120.06	2,588,336.06	0.22%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	3,701.49	4,359.70	0.00%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	364,261.91	429,035.57	0.04%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	AA3	2,496,245.57	2,940,132.10	0.25%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	6,248,393.95	6,248,393.95	0.53%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	34,544,410.63	25,297,651.17	2.16%
CA0467894006	ATCO ODSH ATCO	COM	CA	CAD	AAA	16,407,017.99	12,015,229.39	1.03%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	19,776,544.88	14,482,809.94	1.24%
CA0906971035	BIRCHCLIFF ENRGY ODSH BIRCHCLIFF ENRGY	COM	CA	CAD	AAA	10,383,292.53	7,603,919.35	0.65%
CA09950M3003	BORALEX ODSH BORALEX	COM	CA	CAD	AAA	5,473,720.00	4,008,528.63	0.34%
CA1254911003	CI FINANCIAL ODSH CI FINANCIAL	COM	CA	CAD	AAA	22,645,103.58	16,583,520.18	1.42%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	1,977,192.86	1,447,942.93	0.12%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	2,107,029.92	1,543,025.54	0.13%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	4,669,017.92	3,419,227.15	0.29%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	2,078,444.69	1,522,091.93	0.13%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	2,935,761.62	2,149,924.46	0.18%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	11,291,799.27	8,269,239.33	0.71%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	AAA	1,000.96	733.02	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	18,385,659.77	13,464,233.40	1.15%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	3,480,704.32	2,548,998.29	0.22%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	4,665,109.39	3,416,364.84	0.29%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	3,480,723.61	2,549,012.42	0.22%
CA1367178326	CDN UTILITIES ODSH CDN UTILITIES	COM	CA	CAD	AAA	19,921,415.99	14,588,902.32	1.25%
CA1520061021	CENTERRA GOLD ODSH CENTERRA GOLD	COM	CA	CAD	AAA	7,995,150.00	5,855,028.70	0.50%
CA24477T1003	DEFINITY FINCL ODSH DEFINITY FINCL	COM	CA	CAD	AAA	21,826,749.99	15,984,221.39	1.37%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	9,021,190.93	6,606,421.62	0.57%
CA26886R1047	EQB ODSH EQB	COM	CA	CAD	AAA	14,212,677.95	10,408,264.68	0.89%
CA2918434077	EMPIRE COMPANY ODSH EMPIRE COMPANY	COM	CA	CAD	AAA	2,452,533.99	1,796,045.97	0.15%
CA3803551074	GOEASY ODSH GOEASY	COM	CA	CAD	AAA	9,115,883.98	6,675,767.48	0.57%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	22,645,125.70	16,583,536.38	1.42%
CA4436281022	HUDBAY MINERALS ODSH HUDBAY MINERALS	COM	CA	CAD	AAA	22,645,129.63	16,583,539.26	1.42%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	22,645,125.72	16,583,536.40	1.42%
CA45075E1043	IA FINANCIAL ODSH IA FINANCIAL	COM	CA	CAD	AAA	20,602,019.99	15,087,323.98	1.29%
CA4509131088	IAMGOLD ODSH IAMGOLD	COM	CA	CAD	AAA	4,116,311.99	3,014,468.13	0.26%
CA45790B1040	INNERGEX ODSH INNERGEX	COM	CA	CAD	AAA	2,505,587.55	1,834,898.29	0.16%
CA55903Q1046	MAG SILVER ODSH MAG SILVER	COM	CA	CAD	AAA	8,071,470.00	5,910,919.56	0.51%
CA5649051078	MAPLE LEAF FOODS ODSH MAPLE LEAF FOODS	COM	CA	CAD	AAA	12,397,689.99	9,079,108.05	0.78%
CA59151K1084	METHANEX ODSH METHANEX	COM	CA	CAD	AAA	17,269,469.99	12,646,822.44	1.08%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	1,391,007.47	1,018,666.15	0.09%

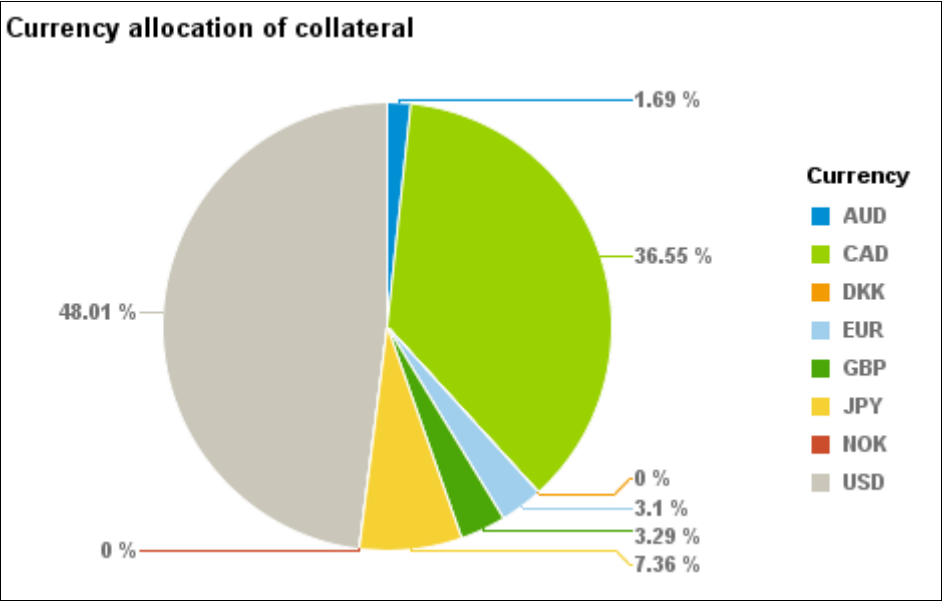
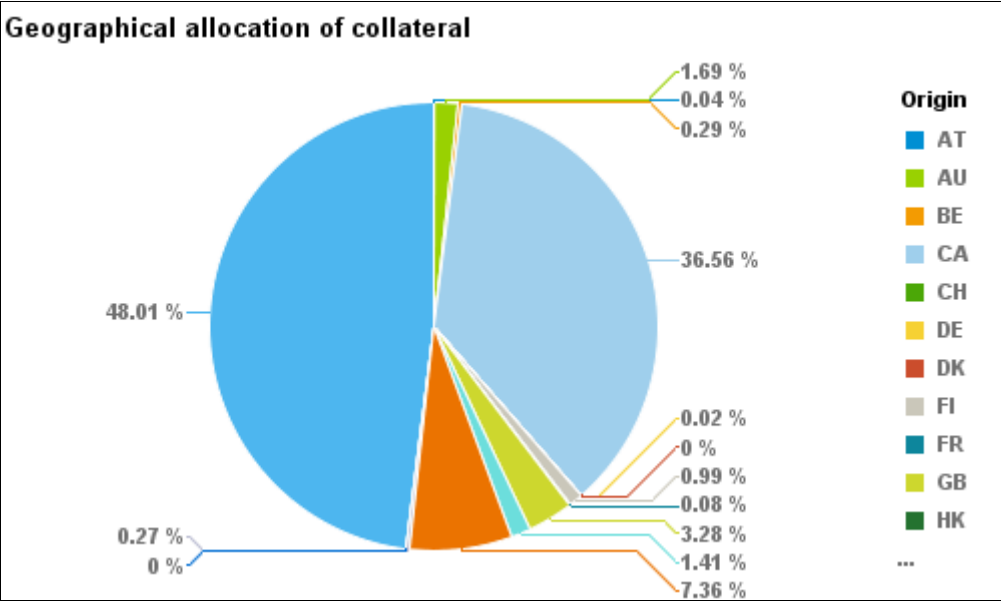
Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA67072Q1046	NUVISTA ENERGY ODSH NUVISTA ENERGY	COM	CA	CAD	AAA	12,580,159.05	9,212,734.26	0.79%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	22,645,096.80	16,583,515.22	1.42%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	1,069,036.73	782,879.71	0.07%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	344,421.58	252,227.69	0.02%
CA6979001089	PAN AMER SILVER ODSH PAN AMER SILVER	COM	CA	CAD	AAA	10,479,167.99	7,674,131.11	0.66%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	22,645,129.78	16,583,539.37	1.42%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	18,385,317.77	13,463,982.95	1.15%
CA7819036046	RUSSEL METALS ODSH RUSSEL METALS	COM	CA	CAD	AAA	10,111,809.99	7,405,106.56	0.63%
CA85853F1053	STELLA JONE ODSH STELLA JONE	COM	CA	CAD	AAA	6,514,669.99	4,770,839.79	0.41%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	22,645,114.42	16,583,528.13	1.42%
CA8911021050	TOROMONT INDUST ODSH TOROMONT INDUST	COM	CA	CAD	AAA	4,993,512.00	3,656,861.48	0.31%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	22,645,119.76	16,583,532.04	1.42%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	22,645,101.95	16,583,518.99	1.42%
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	22,645,115.00	16,583,528.55	1.42%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	9,811.00	11,555.61	0.00%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	7,381.09	8,693.60	0.00%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	AAA	71,221.95	83,886.75	0.01%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	471.53	555.38	0.00%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	86,364.19	101,721.61	0.01%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	0.87	0.14	0.00%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	2,874,951.06	3,386,179.64	0.29%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	2,910,198.33	3,427,694.63	0.29%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	1,073,820.59	1,264,769.15	0.11%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	2,910,275.55	3,427,785.59	0.29%
FI4000586284	FIGV 3.200 04/15/45 MTN FINLAND	GOV	FI	EUR	AA1	93,741.37	110,410.62	0.01%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	771,342.92	908,504.40	0.08%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	7,948,781.98	10,903,741.68	0.93%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	10,388,144.30	14,249,936.94	1.22%
GB00B02J6398	ORD 0.1P ADMIRAL GROUP PLC	CST	GB	GBP	AA3	2,757,770.61	3,782,971.83	0.32%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	0.76	1.04	0.00%
GB00BJT16S69	TRONOX HLDGS ODSH TRONOX HLDGS	COM	US	USD	AAA	552,951.33	552,951.33	0.05%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA3	1,876,566.90	2,574,180.65	0.22%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	3.06	4.20	0.00%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	312,815.99	429,105.33	0.04%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	4.64	6.36	0.00%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	312,578.00	428,778.87	0.04%
GB00BP9LHF23	SCHRODERS ODSH SCHRODERS	CST	GB	GBP	AA3	905,359.44	1,241,926.81	0.11%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	5,044.57	6,919.89	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,125,021.69	1,543,248.50	0.13%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1,125,022.30	1,543,249.34	0.13%
GB00BT7J0027	UKT 4 Â½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,124,569.69	1,542,628.47	0.13%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	7,644.45	10,486.27	0.00%
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	78,477.24	107,651.15	0.01%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	10,500,085.89	10,500,085.89	0.90%
IE00028FXN24	SMURFIT WESTROCK ODSH SMURFIT WESTROCK	COM	US	USD	AAA	3,748,652.14	3,748,652.14	0.32%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,496,990.87	2,496,990.87	0.21%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	AAA	1,018,609.75	1,018,609.75	0.09%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	1,018,562.81	1,018,562.81	0.09%
IE00BLS09M33	PENTAIR ODSH PENTAIR	COM	US	USD	AAA	2,127,815.12	2,127,815.12	0.18%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	3,122,026.84	3,122,026.84	0.27%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		366,054.85	431,147.34	0.04%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		3,418,458.81	4,026,334.84	0.34%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		1,089.43	1,283.15	0.00%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		3,418,350.98	4,026,207.84	0.34%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		3,418,460.16	4,026,336.43	0.34%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		3,418,432.59	4,026,303.96	0.34%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	1,390,336,162.63	9,689,766.55	0.83%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,390,349,816.42	9,689,861.71	0.83%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	786,187,704.85	5,479,232.67	0.47%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	362,198,331.84	2,524,294.03	0.22%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	50,959,772.48	355,157.49	0.03%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	251,681,259.86	1,754,059.72	0.15%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	50,383.40	351.14	0.00%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	19,631,116.61	136,816.51	0.01%
JP1051471M45	JPGV 0.005 03/20/26 JAPAN	GOV	JP	JPY	A1	99,656.71	694.54	0.00%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	251,694,817.21	1,754,154.20	0.15%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	63,126,530.08	439,952.12	0.04%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	50,027.15	348.66	0.00%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	209,150,417.56	1,457,646.56	0.12%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	251,657,056.23	1,753,891.03	0.15%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	248,951,791.39	1,735,037.04	0.15%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	251,664,889.88	1,753,945.63	0.15%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	421,840,392.29	2,939,961.60	0.25%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	48,636,018.55	338,962.39	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	421,835,461.81	2,939,927.23	0.25%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	61,507,683.23	428,669.78	0.04%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	185,641,617.17	1,293,805.04	0.11%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	651,650,212.02	4,541,591.16	0.39%

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JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	171,512,624.97	1,195,334.87	0.10%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	286,244,901.11	1,994,946.51	0.17%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	34,329,377.51	239,254.12	0.02%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	144,515,607.39	1,007,182.68	0.09%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	213,613,635.70	1,488,752.37	0.13%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	162,365,399.63	1,131,584.48	0.10%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	10,179,345.06	70,943.62	0.01%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	184,133,634.28	1,283,295.35	0.11%
JP1300721MA9	JPGV 0.700 09/20/51 JAPAN	GOV	JP	JPY	A1	188,978.12	1,317.06	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	1,390,348,747.66	9,689,854.26	0.83%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	22,856,996.84	159,298.86	0.01%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	337,349,958.41	2,351,116.54	0.20%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	251,688,916.38	1,754,113.08	0.15%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	251,659,181.94	1,753,905.85	0.15%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	928,546,854.11	6,471,386.20	0.55%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	421,823,636.53	2,939,844.82	0.25%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	215,604,512.36	1,502,627.53	0.13%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	126,159.16	126,159.16	0.01%
NL0009538784	NXP SEMICONDRS ODSH NXP SEMICONDRS	COM	US	USD	AAA	1,019,885.82	1,019,885.82	0.09%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	111.76	131.63	0.00%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	2,496,183.44	2,940,058.94	0.25%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	164,035.75	193,204.86	0.02%
NO0010821598	NOGV 2.000 04/26/28 NORWAY	GOV	NO	NOK	AAA	1,934.22	191.89	0.00%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	301,815.73	301,815.73	0.03%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	69,255,262.41	69,255,262.41	5.92%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	30,849,723.60	30,849,723.60	2.64%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	3,489,978.48	3,489,978.48	0.30%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	40,392,496.12	40,392,496.12	3.46%
US0304201033	AMERICAN WATER ODSH AMERICAN WATER	COM	US	USD	AAA	629,496.95	629,496.95	0.05%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	1,397,856.05	1,397,856.05	0.12%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	32,745,324.88	32,745,324.88	2.80%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	40,392,572.17	40,392,572.17	3.46%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	4,158,948.80	4,158,948.80	0.36%
US04247X1028	ARMSTRONG WORLD ODSH ARMSTRONG WORLD	COM	US	USD	AAA	10,637,759.93	10,637,759.93	0.91%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	28,805,057.60	28,805,057.60	2.46%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	5,557,726.90	5,557,726.90	0.48%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	23,583,386.63	23,583,386.63	2.02%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	1,445,799.84	1,445,799.84	0.12%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	538,153.99	538,153.99	0.05%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	2,433.36	2,433.36	0.00%
US1270551013	CABOT ODSH CABOT	COM	US	USD	AAA	106.86	106.86	0.00%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	427,054.79	427,054.79	0.04%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	12,645,808.73	12,645,808.73	1.08%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	5,462,722.82	5,462,722.82	0.47%
US1508701034	CELANESE US DE ODSH CELANESE US DE	COM	US	USD	AAA	8,519,722.13	8,519,722.13	0.73%
US1746101054	CITIZNS FNCL ODSH CITIZNS FNCL	COM	US	USD	AAA	38,891.17	38,891.17	0.00%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	162,009.49	162,009.49	0.01%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	6,812,531.82	6,812,531.82	0.58%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	11,507,182.16	11,507,182.16	0.98%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	4,660,234.74	4,660,234.74	0.40%
US25659T1079	DOLBY LABS ODSH DOLBY LABS	COM	US	USD	AAA	2,767,909.70	2,767,909.70	0.24%
US2600031080	DOVER ODSH DOVER	COM	US	USD	AAA	427,051.03	427,051.03	0.04%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	898,234.55	898,234.55	0.08%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	AAA	26,694.04	26,694.04	0.00%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	5,679,322.33	5,679,322.33	0.49%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	5,679,322.41	5,679,322.41	0.49%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	3,879,209.85	3,879,209.85	0.33%
US3393821034	FLEXSTEEL ODSH FLEXSTEEL	COM	US	USD	AAA	307.49	307.49	0.00%
US3724601055	GENUINE PARTS ODSH GENUINE PARTS	COM	US	USD	AAA	687,740.58	687,740.58	0.06%
US4046091090	HACKETT GROUP ODSH HACKETT GROUP	COM	US	USD	AAA	482,564.34	482,564.34	0.04%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	784,264.59	784,264.59	0.07%
US4433201062	HUB GROUP ODSH HUB GROUP	COM	US	USD	AAA	23,421.56	23,421.56	0.00%
US4448591028	HUMANA DE ODSH HUMANA DE	COM	US	USD	AAA	140,669.51	140,669.51	0.01%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	499,636.86	499,636.86	0.04%
US45826J1051	INTELLIA ODSH INTELLIA	COM	US	USD	AAA	54.21	54.21	0.00%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	5,558,362.08	5,558,362.08	0.48%
US48242W1062	KBR ODSH KBR	COM	US	USD	AAA	6,400,816.43	6,400,816.43	0.55%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	AAA	664,968.83	664,968.83	0.06%
US5184391044	ESTEE LAUDER ODSH ESTEE LAUDER	COM	US	USD	AAA	46,349.61	46,349.61	0.00%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	28,862,794.49	28,862,794.49	2.47%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	30,412.40	30,412.40	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	13,805,152.97	13,805,152.97	1.18%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	15,884,203.49	15,884,203.49	1.36%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	3,812,377.48	3,812,377.48	0.33%
US6304021057	NAPCO SECURITY ODSH NAPCO SECURITY	COM	US	USD	AAA	16,644.54	16,644.54	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	3,907,892.35	3,907,892.35	0.33%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	39,193,925.36	39,193,925.36	3.35%
US683234C978	ONTAR 4.850 06/11/35 ONTARIO	BND	CA	USD	AAA	17,284.34	17,284.34	0.00%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	174,658.66	174,658.66	0.01%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	480,595.36	480,595.36	0.04%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	2,074,153.31	2,074,153.31	0.18%
US74144T1088	T ROWE PRICE GRP ODSH T ROWE PRICE GRP	COM	US	USD	AAA	402,126.55	402,126.55	0.03%
US74251V1026	PRINCIPAL FINCL ODSH PRINCIPAL FINCL	COM	US	USD	AAA	36,700.80	36,700.80	0.00%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	429,487.49	429,487.49	0.04%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	4,204,822.53	4,204,822.53	0.36%
US7591EP1005	REGIONS FINCL ODSH REGIONS FINCL	COM	US	USD	AAA	594,306.92	594,306.92	0.05%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	3,041,754.18	3,041,754.18	0.26%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	18,208,467.04	18,208,467.04	1.56%
US85208M1027	SPROUTS FARMERS ODSH SPROUTS FARMERS	COM	US	USD	AAA	197,456.28	197,456.28	0.02%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	3,478,923.78	3,478,923.78	0.30%
US8894781033	TOLL BROTHERS ODSH TOLL BROTHERS	COM	US	USD	AAA	2,991,109.60	2,991,109.60	0.26%
US8910921084	TORO ODSH TORO	COM	US	USD	AAA	61,888.75	61,888.75	0.01%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	637,287.62	637,287.62	0.05%
US89832Q1094	TRUIST FINANCIAL ODSH TRUIST FINANCIAL	COM	US	USD	AAA	2,162,598.99	2,162,598.99	0.18%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	277,777.74	277,777.74	0.02%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	87.22	87.22	0.00%
US912810SB52	UST 1.000 02/15/48 US TREASURY	GOV	US	USD	AAA	102,567.37	102,567.37	0.01%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	429,051.36	429,051.36	0.04%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	428,904.47	428,904.47	0.04%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	438,813.25	438,813.25	0.04%
US912810UH94	UST 2.375 02/15/55 US TREASURY	GOV	US	USD	AAA	483.97	483.97	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	2,433,215.24	2,433,215.24	0.21%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	AAA	8,664.63	8,664.63	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	438,977.48	438,977.48	0.04%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	439,181.36	439,181.36	0.04%
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	AAA	438,809.51	438,809.51	0.04%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	AAA	112,536.72	112,536.72	0.01%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	16,467.35	16,467.35	0.00%
XS2484353219	ONTAR 2.250 05/26/26 MTN ONTARIO	BND	CA	GBP	AAA	98,694.25	135,383.84	0.01%
						Total:	1,169,080,790.08	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
3	NATIONAL BANK FINANCIAL INC (PARE	127,522,205.22
1	RBC DOMINION SECURITIES INC (PARI	315,875,821.80
2	TD SECURITIES INC (PARENT)	178,460,602.29

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	RBC DOMINION SECURITIES INC (PARENT)	317,335,589.52
2	TD SECURITIES INC (PARENT)	178,102,408.09
3	NATIONAL BANK FINANCIAL INC (PARENT)	104,916,814.36
4	NOMURA INTERNATIONAL PLC (PARENT)	83,582,510.49
5	NBC Global Finance Limited (Parent)	61,743,846.51