



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 98503636

Report as at 02/10/2025

Summary of policy	
% limit on maximum percentage of book on loan	50%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 98503636
Replication Mode	Physical replication
ISIN Code	IE00BF5DZ366
Total net assets (AuM)	12,841,178,141
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 02/10/2025	
Currently on loan in USD (base currency)	4,337,079,619.24
Current percentage on loan (in % of the fund AuM)	33.77%
Collateral value (cash and securities) in USD (base currency)	5,320,373,432.61
Collateral value (cash and securities) in % of loan	123%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,474,140,359.08
12-month average on loan as a % of the fund AuM	27.18%
12-month maximum on loan in USD	4,548,803,159.77
12-month maximum on loan as a % of the fund AuM	35.30%
Gross Return for the fund over the last 12 months in (base currency fund)	6,778,495.58
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0530%

Collateral data - as at 02/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	528,073.65	620,219.03	0.01%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	2,267,729.75	2,663,433.70	0.05%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	305.68	359.02	0.00%
AT0000A2KQ43	ATGV 10/20/40 AUSTRIA	GOV	AT	EUR	AA1	601.33	706.26	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	2,103,448.00	2,470,485.86	0.05%
AT0000A2T198	ATGV 0.250 10/20/36 AUSTRIA	GOV	AT	EUR	AA1	728,846.59	856,025.54	0.02%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	301,150.50	353,699.28	0.01%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	678,555.53	796,959.01	0.01%
AT0000A38239	ATGV 3.450 10/20/30 AUSTRIA	GOV	AT	EUR	AA1	992,390.48	1,165,556.10	0.02%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	44,865.31	52,694.02	0.00%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	2,278,910.86	2,676,565.84	0.05%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	84,857.56	99,664.65	0.00%
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	5,284,190.33	3,492,836.36	0.07%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	5,284,075.03	3,492,760.15	0.07%
AU000000S320	SOUTH32 ODSH SOUTH32	COM	AU	AUD	AAA	240.98	159.28	0.00%
AU000000TCL6	TRANSURBAN UNIT TRANSURBAN	COM	AU	AUD	AAA	4,700,831.33	3,107,237.54	0.06%
AU000000WBC1	WESTPAC ODSH WESTPAC	COM	AU	AUD	AAA	5,284,183.64	3,492,831.94	0.07%
AU0000013740	AUGV 2.500 05/21/30 AUSTRALIA	GOV	AU	AUD	AAA	378,332.05	250,076.52	0.00%
AU0000380420	BLOCK DPRC BLOCK	COM	AU	AUD	AAA	996,469.97	658,664.11	0.01%
AU0000XCLWV6	AUGV 2.500 09/20/30 AUSTRALIA	GOV	AU	AUD	AAA	14,100.06	9,320.11	0.00%
AU3CB0221661	IADB 4.250 06/11/26 MTN IDB	BND	US	AUD	AAA	316,124.09	208,957.22	0.00%
AU3CB0250132	KOMBK 3.400 07/24/28 MTN KBN	BND	NO	AUD	AAA	1,375,896.85	909,464.31	0.02%
AU3CB0294270	KFW 4.100 02/20/26 MTN KFW	GOV	DE	AUD	AAA	5,206,031.76	3,441,173.74	0.06%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	AAA	381,512.92	252,179.07	0.00%
BE0000324336	BEGV 4.500 03/28/26 BELGIUM	GOV	BE	EUR	AA3	714,305.32	838,946.91	0.02%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	AA3	2,303,503.31	2,705,449.51	0.05%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	AA3	191,384.32	224,779.63	0.00%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	29,571.09	34,731.05	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	0.85	1.00	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	41,997.90	49,326.26	0.00%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	AA3	368,282.14	432,544.96	0.01%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	32,764,417.28	38,481,592.97	0.72%
BE0974400328	AZELIS GROUP ODSH AZELIS GROUP	COM	BE	EUR	AA3	337,550.80	396,451.20	0.01%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	27,950,705.72	27,950,705.72	0.53%
BMG0692U1099	AXIS CAPITAL ODSH AXIS CAPITAL	COM	US	USD	AAA	60,955,149.72	60,955,149.72	1.15%
BMG3223R1088	EVEREST GROUP ODSH EVEREST GROUP	COM	US	USD	AAA	32,185,371.20	32,185,371.20	0.60%
BMG491BT1088	INVESCO ODSH INVESCO	COM	US	USD	AAA	1,991,828.37	1,991,828.37	0.04%
BMG7496G1033	RENAISSANCERE ODSH RENAISSANCERE	COM	US	USD	AAA	2,248,928.81	2,248,928.81	0.04%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	11,808,782.90	8,468,975.78	0.16%
CA01626P1484	ALIM COUCHE-TARD ODSH ALIM COUCHE-TARD	COM	CA	CAD	AAA	284,192.53	203,816.07	0.00%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,220,014.51	8,046,725.22	0.15%
CA05534B7604	BCE ODSH BCE	COM	CA	CAD	AAA	284,217.18	203,833.74	0.00%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	16,954,813.05	12,159,585.14	0.23%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	12,093,068.38	8,672,858.51	0.16%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	12,093,145.78	8,672,914.02	0.16%
CA13321L1085	CAMECO ODSH CAMECO	COM	CA	CAD	AAA	8,345,200.07	5,984,977.28	0.11%
CA135087C939	CAGV 2.750 12/01/64 CANADA	GOV	CA	CAD	AAA	96,555.73	69,247.45	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	199,141.14	142,819.24	0.00%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	31,079.39	22,289.40	0.00%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	218,412.48	156,640.19	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	2,726,929.78	1,955,688.62	0.04%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	11,231.07	8,054.65	0.00%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	639,344.58	458,522.60	0.01%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	5,630.88	4,038.33	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	50,390.98	36,139.21	0.00%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	9,533.48	6,837.19	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	57,889.56	41,517.00	0.00%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	131,745.40	94,484.64	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	33,777.23	24,224.22	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	303,325.94	217,538.09	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	2,685,361.99	1,925,877.20	0.04%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	21,481.19	15,405.79	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	3,955,844.02	2,837,036.42	0.05%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	352,030.13	252,467.56	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	3,956,246.56	2,837,325.12	0.05%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	979.99	702.83	0.00%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	237,534.80	170,354.26	0.00%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	AAA	3,956,505.36	2,837,510.72	0.05%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	215,568.70	154,600.70	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,335,836.42	958,029.84	0.02%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	8,667,814.78	6,216,348.80	0.12%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	2,538,014.51	1,820,203.11	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,181.71	847.50	0.00%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	1,548,829.41	1,110,783.29	0.02%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	12,093,065.45	8,672,856.40	0.16%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	4,861,767.73	3,486,743.18	0.07%
CA13646K1084	CP ODSH CP	COM	CA	CAD	AAA	284,167.67	203,798.24	0.00%
CA15101Q2071	CELESTICA ODSH CELESTICA	COM	CA	CAD	AAA	11,808,763.75	8,468,962.05	0.16%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	11,808,964.85	8,469,106.27	0.16%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	5,145,952.00	3,690,553.31	0.07%
CA33767E2024	FIRSTSERVICE ODSH FIRSTSERVICE	REI	CA	CAD	AAA	132,199.18	94,810.08	0.00%
CA3518581051	FRANCO NEVADA ODSH FRANCO NEVADA	COM	CA	CAD	AAA	284,233.30	203,845.30	0.00%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	12,093,143.01	8,672,912.03	0.16%
CA45823T1066	INTACT FINANCIAL ODSH INTACT FINANCIAL	COM	CA	CAD	AAA	11,808,899.13	8,469,059.14	0.16%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	123,929.39	88,879.18	0.00%
CA4991131083	K92 MING ODSH K92 MING	COM	CA	CAD	AAA	8,176,334.92	5,863,871.24	0.11%
CA5394811015	LOBLAW ODSH LOBLAW	COM	CA	CAD	AAA	11,569,371.62	8,297,275.76	0.16%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	11,808,952.31	8,469,097.28	0.16%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA5592224011	MAGNA INTL ODSH MAGNA INTL	COM	CA	CAD	AAA	4,861,663.41	3,486,668.35	0.07%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	16,954,911.69	12,159,655.88	0.23%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	16,670,487.53	11,955,673.70	0.22%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,808,866.93	8,469,036.04	0.16%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	24,116.50	17,295.78	0.00%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	144,988.50	103,982.27	0.00%
CA68333ZBP14	ONTAR 3.950 12/02/35 ONTARIO	BND	CA	CAD	AAA	5,063,044.00	3,631,093.69	0.07%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	6,637,448.17	4,760,218.58	0.09%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	4,861,540.38	3,486,580.12	0.07%
CA80013R2063	SANDSTORM GOLD ODSH SANDSTORM GOLD	COM	CA	CAD	AAA	10,778,443.95	7,730,041.41	0.15%
CA82509L1076	SHOPIFY ODSH SHOPIFY	COM	CA	CAD	AAA	284,140.42	203,778.70	0.00%
CA82621K1021	SIENNA LIVING ODSH SIENNA LIVING	COM	CA	CAD	AAA	1,955,693.18	1,402,576.22	0.03%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	11,811,285.83	8,470,770.83	0.16%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	6,991,870.75	5,014,401.95	0.09%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	284,178.95	203,806.33	0.00%
CA87971M1032	TELUS BC ODSH TELUS BC	COM	CA	CAD	AAA	284,221.02	203,836.50	0.00%
CA8849038085	THOMSONREUTERS ODSH THOMSONREUTERS	COM	CA	CAD	AAA	284,188.12	203,812.91	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	12,092,884.08	8,672,726.33	0.16%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	11,808,945.04	8,469,092.06	0.16%
CA94106B1013	WASTE CONNECT ODSH WASTE CONNECT	COM	CA	CAD	AAA	153,238.26	109,898.80	0.00%
CA9628791027	WHEATON PRECIOUS ODSH WHEATON PRECIOUS	COM	CA	CAD	AAA	4,420,611.05	3,170,356.19	0.06%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		54,723,775.61	68,648,704.39	1.29%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		75,146,305.10	94,267,919.70	1.77%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		13,837,903.64	17,359,075.57	0.33%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		975.70	1,223.98	0.00%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	17,529,807.90	17,529,807.90	0.33%
CH0217850699	ZURCH 2.000 07/29/38 ZUERICH ST	BND	CH	CHF		40,308.08	50,564.81	0.00%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		43.54	54.62	0.00%
CH1134540470	ON HLDG ODSH ON HLDG	COM	US	USD	AAA	2,591,245.91	2,591,245.91	0.05%
DE0001030559	DEGV 0.500 04/15/30 GERMANY	GOV	DE	EUR	AAA	381,837.43	448,465.55	0.01%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	11,419.76	13,412.43	0.00%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	5,771.23	6,778.28	0.00%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	AAA	159,362.49	187,170.20	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	1,217,619.80	1,430,086.46	0.03%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	AAA	63,177.28	74,201.30	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	49.92	58.63	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	346,627.05	407,111.20	0.01%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,217,914.85	1,430,432.99	0.03%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	8,841,105.16	10,383,819.96	0.20%

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DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	58,449,620.33	68,648,695.30	1.29%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	8,841,186.10	10,383,915.02	0.20%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	58,449,551.87	68,648,614.91	1.29%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	7,053,750.00	8,284,583.06	0.16%
DE000A14JZ20	BADWL 2.154 04/23/26 FRN BADEN-WURTTENBERG	BND	DE	EUR	AAA	34,340.02	40,332.12	0.00%
DE000A1RQEN1	HESEN 3.250 10/05/28 HESSEN	BND	DE	EUR	AAA	105,924.58	124,407.72	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	619,850.81	728,010.71	0.01%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	2,863,057.91	3,362,642.72	0.06%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	39,909.31	46,873.23	0.00%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	8,841,338.24	10,384,093.71	0.20%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	22,555,985.90	26,491,857.35	0.50%
DE000NRW0L10	NORDR 1.375 01/15/20 NRW	BND	DE	EUR	AAA	399.53	469.25	0.00%
DE000NRW0M92	NORDR 1.450 01/19/22 NRW	BND	DE	EUR	AAA	365,600.53	429,395.42	0.01%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	10,399,220.44	12,213,816.13	0.23%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	10,405,302.81	12,220,959.83	0.23%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	10,434,211.21	12,254,912.55	0.23%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,011,518.90	9,409,476.34	0.18%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	13,179,951.60	2,073,248.23	0.04%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	9,205,418.88	1,448,041.61	0.03%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	74,386.59	11,701.25	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	8,905,662.50	1,400,888.98	0.03%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	225,483.90	35,469.33	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	651,812.16	102,532.12	0.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	41,750.13	6,567.43	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	1,645,449.35	258,834.41	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	65,692.07	10,333.57	0.00%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	5,677,698.42	893,119.98	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	17,248,269.92	2,713,207.61	0.05%
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	1,067,490.70	167,919.68	0.00%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	11,165,939.28	15,080,159.29	0.28%
FI0009003727	WARTSILA ODSH WARTSILA	COM	FI	EUR	AA1	448.45	526.70	0.00%
FR0000045072	CREDIT AGRICOLE ODSH CREDIT AGRICOLE	COM	FR	EUR	AA2	1,067,562.48	1,253,845.12	0.02%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	58,449,627.28	68,648,703.48	1.29%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	6,026,962.28	7,078,627.63	0.13%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	22,555,978.26	26,491,848.36	0.50%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	342,128.39	401,827.55	0.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	301,751.24	354,404.85	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	9,899,505.87	11,626,904.64	0.22%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	AA2	609,328.47	715,652.29	0.01%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	AA2	60,710.63	71,304.23	0.00%
FR0010307819	LEGRAND ODSH LEGRAND	COM	FR	EUR	AA2	9,193,083.73	10,797,216.48	0.20%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	301,752.09	354,405.85	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	1,027,532.31	1,206,829.95	0.02%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	76,410.22	89,743.30	0.00%
FR0010809434	FRGV 10/25/30 FRANCE	GOV	FR	EUR	AA2	0.87	1.03	0.00%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,694.15	56,016.47	0.00%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	AA2	877,675.71	1,030,824.36	0.02%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	764,210.21	897,559.88	0.02%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,514,446.00	1,778,706.88	0.03%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	509,637.38	598,565.76	0.01%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	40.59	47.67	0.00%
FR0011982776	FRGV 0.700 07/25/30 FRANCE	GOV	FR	EUR	AA2	181,118.71	212,722.74	0.00%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	AA2	265,196.88	311,472.00	0.01%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	1.08	1.27	0.00%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	AA2	469,683.13	551,639.75	0.01%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	22,724.05	26,689.24	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	741,757.55	871,189.38	0.02%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	11.71	13.75	0.00%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	29,953.69	35,180.41	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	2,159,410.77	2,536,213.77	0.05%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	5,607.41	6,585.86	0.00%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	534,016.76	627,199.17	0.01%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	279,547.83	328,327.09	0.01%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	158,203.79	185,809.32	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	1,198,942.63	1,408,150.24	0.03%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	130.01	152.69	0.00%
FR001400NEF3	FRGV 3.000 06/25/49 FRANCE	GOV	FR	EUR	AA2	130.74	153.56	0.00%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	13,797,447.63	16,205,011.65	0.30%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	1,627.95	1,912.01	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	84,709,800.61	114,404,821.21	2.15%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	48,029,001.92	64,865,568.54	1.22%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	21,759,866.56	29,387,787.78	0.55%
GB0008932666	UKTI 4 1/8 07/22/30 UK TREASURY	GIL	GB	GBP	AA3	2,382.53	3,217.73	0.00%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	2,110,368.33	2,850,157.95	0.05%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	1,187,052.10	1,603,173.21	0.03%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	2,031.76	2,743.99	0.00%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	1.33	1.80	0.00%
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	10,755,181.05	14,525,409.77	0.27%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B06YGN05	UKT 4 1/4 12/07/55 UK TREASURY	GIL	GB	GBP	AA3	448,970.65	606,357.31	0.01%
GB00B0CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	12,160,468.26	16,423,320.41	0.31%
GB00B0CNHZ09	UKT1 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	5,662,840.87	7,647,949.74	0.14%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	471,407.47	636,659.36	0.01%
GB00B24FFM16	UKT1 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	169.80	229.32	0.00%
GB00B24FFM16	UKT1 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	5,639,141.37	7,615,942.38	0.14%
GB00B3MYD345	UKT1 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	5,665,709.57	7,651,824.06	0.14%
GB00B4PTCY75	UKT1 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	5,567,805.82	7,519,600.15	0.14%
GB00B54QLM75	UKT 4 01/22/60 UK TREASURY	GIL	GB	GBP	AA3	5,665,736.94	7,651,861.02	0.14%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	101,012,086.25	136,421,873.08	2.56%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	469,359.82	633,893.90	0.01%
GB00B73ZYW09	UKT1 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	AA3	5,665,215.28	7,651,156.50	0.14%
GB00B7KR2P84	EASYJET ODSH EASYJET	CST	GB	GBP	AA3	2,740.93	3,701.76	0.00%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	19,971.81	26,972.93	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	5,565,419.72	7,516,377.60	0.14%
GB00BD9MZZ71	UKT1 018 11/22/65 UK TREASURY	GIL	GB	GBP	AA3	0.70	0.95	0.00%
GB00BDCHBW80	UKT 1 1/2 07/22/47 UK TREASURY	GIL	GB	GBP	AA3	1.01	1.36	0.00%
GB00BDX8CX86	UKT1 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,559,089.60	7,507,828.46	0.14%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	5,565,419.74	7,516,377.63	0.14%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	3,084,173.36	4,165,330.33	0.08%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	369,738.26	499,350.01	0.01%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	2,078,142.11	2,806,634.83	0.05%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	454.32	613.58	0.00%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	2,713,610.83	3,664,867.11	0.07%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	442.87	598.12	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	5,788,897.15	7,818,195.05	0.15%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	407.88	550.86	0.00%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	6,849,044.30	9,249,976.78	0.17%
GB00BMF9LJ15	UKT1 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	6,834,554.25	9,230,407.24	0.17%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	2,215,442.86	2,992,066.35	0.06%
GB00BNNGP668	UKT 0 3/8 10/22/26 UK Treasury	GIL	GB	GBP	AA3	222,099.50	299,956.48	0.01%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	0.76	1.03	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	2,251,539.90	3,040,817.21	0.06%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	2,208,271.65	2,982,381.28	0.06%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	10,831,187.43	14,628,060.18	0.27%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	3,431,763.06	4,634,767.60	0.09%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	6,614,999.27	8,933,887.26	0.17%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	1,015,774.08	1,371,853.68	0.03%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	106,654.23	144,041.87	0.00%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	2,233,019.42	3,015,804.38	0.06%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	361,040.57	487,603.34	0.01%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	370,124.96	499,872.26	0.01%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	10,631.80	14,358.78	0.00%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	370,124.29	499,871.36	0.01%
GB00BQC82B83	UKT 41/8 07/22/29 Corp UK Treasury	GIL	GB	GBP	AA3	2,764.93	3,734.18	0.00%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	13,271,665.12	17,924,047.33	0.34%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	25,195.70	34,028.05	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	17,427,264.21	23,536,391.68	0.44%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	7,295,162.93	9,852,482.30	0.19%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	6,168,771.56	8,331,234.43	0.16%
GB00BT7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,981,895.31	2,676,648.71	0.05%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	1,671,616.76	2,257,602.02	0.04%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	5,665,734.01	7,651,857.07	0.14%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GOV	GB	GBP	AA3	3,612,521.18	4,878,890.48	0.09%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	343,998.07	464,586.59	0.01%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	5,665,485.71	7,651,521.73	0.14%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	368,863.77	498,168.96	0.01%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	17,455.41	23,574.40	0.00%
HK0000069689	AIA GROUP ODSH AIA GROUP	COM	HK	HKD		37,385,408.50	4,804,124.06	0.09%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		37,435,161.52	4,810,517.45	0.09%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	2,917,340.16	3,940,013.75	0.07%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	4,430,026.89	4,430,026.89	0.08%
IE00BDVJJQ56	NVENT ELECTRIC ODSH NVENT ELECTRIC	COM	US	USD	AAA	12,671,461.69	12,671,461.69	0.24%
IE00BGH1M568	PERRIGO COMPANY ODSH PERRIGO COMPANY	COM	US	USD	AAA	212.81	212.81	0.00%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	4,430,281.68	4,430,281.68	0.08%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	10,282,679.42	10,282,679.42	0.19%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,095,867.16	4,810,569.09	0.09%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		4,095,862.03	4,810,563.06	0.09%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		4,095,857.35	4,810,557.57	0.09%
IT0000784196	BANCA SONDRIO ODSH BANCA SONDRIO	COM	IT	EUR		4,095,866.87	4,810,568.75	0.09%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		4,095,866.71	4,810,568.56	0.09%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		4,095,868.13	4,810,570.22	0.09%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		4,095,822.90	4,810,517.10	0.09%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		4,084,227.19	4,796,898.02	0.09%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		4,095,845.99	4,810,544.22	0.09%
IT0005090300	INWIT ODSH INWIT	COM	IT	EUR		5,831,568.87	6,849,139.35	0.13%
JE00BJ1F3079	AMCR ODSH AMCR	COM	US	USD	AAA	11.06	11.06	0.00%
JE00BJ1F3079	AMCR ODSH AMCR	COM	US	USD	AAA	11.06	11.06	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	102,977,441.83	701,170.66	0.01%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	1,004,357,836.79	6,838,645.79	0.13%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	931,083,851.98	6,339,725.18	0.12%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	719,421,330.10	4,898,520.70	0.09%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	150,475,969.10	1,024,586.87	0.02%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	2,941,962,810.05	20,031,746.50	0.38%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	106,131,003.28	722,643.18	0.01%
JP1024751R89	JPGV 0.900 08/01/27 JAPAN	GOV	JP	JPY	A1	1,764,087,761.54	12,011,626.64	0.23%
JP1024751R89	JPGV 0.900 08/01/27 JAPAN	GOV	JP	JPY	A1	5,906,879,500.10	40,219,785.37	0.76%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	1,004,373,686.82	6,838,753.71	0.13%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	150,466,910.52	1,024,525.19	0.02%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	17,795,593,856.00	121,169,725.12	2.28%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	573,745,685.50	3,906,619.11	0.07%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	150,470,082.12	1,024,546.79	0.02%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	1,763,763,090.75	12,009,415.96	0.23%
JP1051801R90	JPGV 1.100 06/20/30 JAPAN	GOV	JP	JPY	A1	106,114,937.05	722,533.78	0.01%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	716,534,610.93	4,878,865.10	0.09%
JP1103491HC4	JPGV 0.100 12/20/27 JAPAN	GOV	JP	JPY	A1	596,922.03	4,064.43	0.00%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	591,575,714.68	4,028,023.30	0.08%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	150,446,665.09	1,024,387.34	0.02%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	37,747,115.52	257,019.11	0.00%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	194,064.22	1,321.38	0.00%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	150,484,492.14	1,024,644.90	0.02%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	16,466,075.46	112,117.07	0.00%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	665,942,713.06	4,534,386.22	0.09%
JP1200841615	JPGV 2.000 12/20/25 JAPAN	GOV	JP	JPY	A1	5,905,484,760.70	40,210,288.62	0.76%
JP12009917C3	JPGV 2.100 12/20/27 JAPAN	GOV	JP	JPY	A1	71,878,065.24	489,415.83	0.01%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	3,240,021.58	22,061.22	0.00%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	459,123,037.65	3,126,156.55	0.06%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	11,110,947,151.55	75,654,143.55	1.42%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	24,508,641.06	166,878.68	0.00%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	197,153,234.20	1,342,411.13	0.03%
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	194,001,590.78	1,320,951.67	0.02%
JP1201561G37	JPGV 0.400 03/20/36 JAPAN	GOV	JP	JPY	A1	118,070.94	803.94	0.00%
JP1201571G68	JPGV 0.200 06/20/36 JAPAN	GOV	JP	JPY	A1	4,981,431,002.16	33,918,431.17	0.64%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	1,764,089,203.53	12,011,636.45	0.23%
JP1201641J38	JPGV 0.500 03/20/38 JAPAN	GOV	JP	JPY	A1	453,808,072.05	3,089,967.09	0.06%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	91,891,755.26	625,688.52	0.01%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	38,935.82	265.11	0.00%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	37,954.00	258.43	0.00%
JP1201921R47	JPGV 2.400 03/20/45 JAPAN	GOV	JP	JPY	A1	5,901,585,416.63	40,183,738.09	0.76%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	1,943,392,815.68	13,232,509.98	0.25%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	85,556,643.40	582,552.91	0.01%
JP13001614A6	JPGV 2.500 09/20/34 JAPAN	GOV	JP	JPY	A1	106,129,519.63	722,633.08	0.01%
JP1300171525	JPGV 2.400 12/20/34 JAPAN	GOV	JP	JPY	A1	26,656,628.91	181,504.28	0.00%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	416,720,731.25	2,837,440.37	0.05%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	50,517.39	343.97	0.00%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	157,927,688.09	1,075,325.43	0.02%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	14,020,788.91	95,467.18	0.00%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	1,758,576,950.55	11,974,103.67	0.23%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	187,077,397.61	1,273,805.02	0.02%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	150,444,352.34	1,024,371.59	0.02%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	106,088,219.50	722,351.86	0.01%
JP1743191R74	JPGV 07/21/26 JAPAN	GOV	JP	JPY	A1	106,087,953.71	722,350.05	0.01%
JP1743301R97	JPGV 03/10/26 JAPAN	GOV	JP	JPY	A1	106,128,791.69	722,628.12	0.01%
JP3351500008	SHIZUOKAFINCLGRP ODSH SHIZUOKAFINCLGRP	COM	JP	JPY	A1	24,497,598.99	166,803.50	0.00%
JP3381000003	NIPPON STEEL ODSH NIPPON STEEL	COM	JP	JPY	A1	3,890,731,575.44	26,491,887.79	0.50%
JP3433500000	SOCIONEXT ODSH SOCIONEXT	COM	JP	JPY	A1	298,350,698.13	2,031,461.97	0.04%
JP3582600007	TOKYO TATEMONO ODSH TOKYO TATEMONO	COM	JP	JPY	A1	2,948,309,063.15	20,074,957.97	0.38%
JP3637300009	TREND MICRO ODSH TREND MICRO	COM	JP	JPY	A1	512,307,398.67	3,488,287.45	0.07%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	2,293,987,647.17	15,619,700.86	0.29%
JP3835250006	BAYCURRENT ODSH BAYCURRENT	COM	JP	JPY	A1	74,663,999.55	508,385.19	0.01%
KR103502GF62	KRGV 2.625 06/10/35 SOUTH KOREA	GOV	KR	KRW		466,022.04	332.11	0.00%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		37,435,527.37	4,810,564.47	0.09%
KYG217651051	CKH HOLDINGS ODSH CKH HOLDINGS	COM	HK	HKD		37,435,541.98	4,810,566.34	0.09%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		2,403.93	308.91	0.00%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	62,184,626.96	62,184,626.96	1.17%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		37,435,480.50	4,810,558.44	0.09%
KYG9066F1019	TRIP.COM GROUP ODSH TRIP.COM GROUP	COM	HK	HKD		36,775,840.50	4,725,792.96	0.09%
LR0008862868	ROYAL CARIB CRUS ODSH ROYAL CARIB CRUS	COM	US	USD	AAA	3,790,659.90	3,790,659.90	0.07%
LU2162831981	LUGV 04/28/30 LUXEMBOURG	GOV	LU	EUR		45,894.13	53,902.35	0.00%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	10.70	10.70	0.00%
LU3182454440	LUGV 2.900 09/17/35 LUXEMBOURG	GOV	LU	EUR		3,984.60	4,679.89	0.00%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	22,555,975.19	26,491,844.76	0.50%
NL0011540547	ABN AMRO ODSH ABN AMRO	COM	NL	EUR	AAA	22,555,884.17	26,491,737.86	0.50%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	2,647.68	3,109.68	0.00%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	58,449,459.28	68,648,506.16	1.29%
NL0012969182	ADYEN ODSH ADYEN	COM	NL	EUR	AAA	12,060,294.47	14,164,736.67	0.27%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0013654783	PROSUS ODSH PROSUS	COM	NL	EUR	AAA	41,765,963.77	49,053,850.23	0.92%
NL00150006U0	NLGV 07/15/31 NETHERLANDS	GOV	NL	EUR	AAA	8,721.24	10,243.04	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	426.91	501.41	0.00%
NO0010821598	NOGV 2.000 04/26/28 NORWAY	GOV	NO	NOK	AAA	11,495,195.82	1,160,284.35	0.02%
NO0010875230	NOGV 1.375 08/19/30 NORWAY	GOV	NO	NOK	AAA	892.46	90.08	0.00%
NO0012440397	NOGV 2.125 05/18/32 NORWAY	GOV	NO	NOK	AAA	2,706.55	273.19	0.00%
NO0013475558	NOGV 3.750 06/12/35 NORWAY	GOV	NO	NOK	AAA	3,121,924.73	315,116.03	0.01%
NZXROE0001S2	XERO ODSH XERO	COM	AU	AUD	AAA	5,284,213.99	3,492,852.00	0.07%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	81,033.68	81,033.68	0.00%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	9,757.39	9,757.39	0.00%
SE0007100581	ASSA ABLOY ODSH ASSA ABLOY	COM	SE	SEK	AAA	2,906.94	310.48	0.00%
US00090Q1031	ADT ODSH ADT	COM	US	USD	AAA	25,724,701.44	25,724,701.44	0.48%
US0028241000	ABBOTT ODSH ABBOTT	COM	US	USD	AAA	7,824,945.69	7,824,945.69	0.15%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	70,428,571.71	70,428,571.71	1.32%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	18,431,323.33	18,431,323.33	0.35%
US0123481089	ALBANY INTL ODSH ALBANY INTL	COM	US	USD	AAA	1,961,707.64	1,961,707.64	0.04%
US013051EV59	ALBTA 4.500 06/26/29 ALBERTA	BND	CA	USD	AAA	248,580.18	248,580.18	0.00%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	40,578,531.03	40,578,531.03	0.76%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	172.26	172.26	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	385,046.11	385,046.11	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	17,527,792.07	17,527,792.07	0.33%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,209.96	2,209.96	0.00%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	216,021,111.65	216,021,111.65	4.06%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	9,230,275.16	9,230,275.16	0.17%
US03071H1005	AMERISAFE ODSH AMERISAFE	COM	US	USD	AAA	218,484.86	218,484.86	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	316,624,707.02	316,624,707.02	5.95%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	9,230,395.83	9,230,395.83	0.17%
US03820C1053	APPLIED IND TECH ODSH APPLIED IND TECH	COM	US	USD	AAA	22,364,403.31	22,364,403.31	0.42%
US0464331083	ASTRONICS ODSH ASTRONICS	COM	US	USD	AAA	105,761.81	105,761.81	0.00%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	57,414,099.32	57,414,099.32	1.08%
US06652V2088	BANNER ODSH BANNER	COM	US	USD	AAA	678,721.29	678,721.29	0.01%
US08160H1014	BENCHMARK ODSH BENCHMARK	COM	US	USD	AAA	26,775.73	26,775.73	0.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	4,520,666.78	4,520,666.78	0.08%
US0889291045	BGC GRP ODSH BGC GRP	COM	US	USD	AAA	25.01	25.01	0.00%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	43,234,777.44	43,234,777.44	0.81%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	13,422,737.89	13,422,737.89	0.25%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	15,974,423.99	15,974,423.99	0.30%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	102,900,138.13	102,900,138.13	1.93%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	1,055,333.60	1,055,333.60	0.02%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1255231003	CIGNA GROUP ODSH CIGNA GROUP	COM	US	USD	AAA	393.89	393.89	0.00%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	7,200,814.99	7,200,814.99	0.14%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	15,342.26	15,342.26	0.00%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	34,416,138.42	34,416,138.42	0.65%
US14057J1016	CAPITOL FEDERAL ODSH CAPITOL FEDERAL	COM	US	USD	AAA	156,855.28	156,855.28	0.00%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	27,923,382.80	27,923,382.80	0.52%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	52,890,199.99	52,890,199.99	0.99%
US16679L1098	CHEWY ODSH CHEWY	COM	US	USD	AAA	29,436,734.58	29,436,734.58	0.55%
US1703861062	CHOICEONE FINL ODSH CHOICEONE FINL	COM	US	USD	AAA	114,958.03	114,958.03	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	15,125,000.00	15,125,000.00	0.28%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	6,798,684.58	6,798,684.58	0.13%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	69,302,064.05	69,302,064.05	1.30%
US19260Q1076	COINBASE GLOBAL ODSH COINBASE GLOBAL	COM	US	USD	AAA	23,421,811.62	23,421,811.62	0.44%
US1999081045	COMFORT SYS ODSH COMFORT SYS	COM	US	USD	AAA	4,316,787.59	4,316,787.59	0.08%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	12,044,276.18	12,044,276.18	0.23%
US2058871029	CONAGRA BRANDS ODSH CONAGRA BRANDS	COM	US	USD	AAA	1,035,378.36	1,035,378.36	0.02%
US2210061097	CORVEL ODSH CORVEL	COM	US	USD	AAA	256,944.87	256,944.87	0.00%
US2315611010	CURTISS-WRIGHT ODSH CURTISS-WRIGHT	COM	US	USD	AAA	112,843,951.20	112,843,951.20	2.12%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	47.70	47.70	0.00%
US25278X1090	DIAMONDBACK ODSH DIAMONDBACK	COM	US	USD	AAA	193.86	193.86	0.00%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	18,431,356.56	18,431,356.56	0.35%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	113.26	113.26	0.00%
US2577012014	DONEGAL GROUP ODSH DONEGAL GROUP	COM	US	USD	AAA	164,541.90	164,541.90	0.00%
US2605571031	DOW ODSH DOW	COM	US	USD	AAA	1,035,389.70	1,035,389.70	0.02%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	16,451,148.40	16,451,148.40	0.31%
US29382R1077	ENTRAVISION COMM ODSH ENTRAVISION COMM	COM	US	USD	AAA	611.38	611.38	0.00%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	AAA	1,160.39	1,160.39	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	102,899,530.08	102,899,530.08	1.93%
US3132DWPS60	Freddie Mac Pool 5.5% 01/05/2055 Freddie Mac Pool 5.5% 01/05/2055	MIS	US	USD	AAA	252,581.18	252,581.18	0.00%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	13,127,339.99	13,127,339.99	0.25%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	62,299,429.83	62,299,429.83	1.17%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	379.27	379.27	0.00%
US3434121022	FLUOR ODSH FLUOR	COM	US	USD	AAA	3,470,874.77	3,470,874.77	0.07%
US3453708600	FORD MOTOR ODSH FORD MOTOR	COM	US	USD	AAA	655,243.74	655,243.74	0.01%
US34964C1062	FORTUNE BRAND ODSH FORTUNE BRAND	COM	US	USD	AAA	2,306,775.42	2,306,775.42	0.04%
US36831E1082	GCM GROSVENOR ODSH GCM GROSVENOR	COM	US	USD	AAA	158,697.05	158,697.05	0.00%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	4,666,887.31	4,666,887.31	0.09%
US3742751056	GETTY IMAGE ODSH GETTY IMAGE	COM	US	USD	AAA	11.18	11.18	0.00%
US39304D1028	GREEN DOT ODSH GREEN DOT	COM	US	USD	AAA	113,678.09	113,678.09	0.00%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US40434L1052	HP ODSH HP	COM	US	USD	AAA	30,360,199.37	30,360,199.37	0.57%
US4158641070	ENVIRI ODSH ENVIRI	COM	US	USD	AAA	172,242.06	172,242.06	0.00%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	29,134,473.75	29,134,473.75	0.55%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	106,728.66	106,728.66	0.00%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	9,655.24	9,655.24	0.00%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	41,849,557.11	41,849,557.11	0.79%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	176,213.39	176,213.39	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	10,460,298.44	10,460,298.44	0.20%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	35.80	35.80	0.00%
US46266C1053	IQVIA HLDGS ODSH IQVIA HLDGS	COM	US	USD	AAA	1,133,116.08	1,133,116.08	0.02%
US46269C1027	IRIDIUM COMMUN ODSH IRIDIUM COMMUN	COM	US	USD	AAA	17,776,460.25	17,776,460.25	0.33%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	3.94	3.94	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	62,923,359.56	62,923,359.56	1.18%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	143,513.25	143,513.25	0.00%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	AAA	749.22	749.22	0.00%
US5404241086	LOEWS ODSH LOEWS	COM	US	USD	AAA	33,382,198.30	33,382,198.30	0.63%
US55087P1049	LYFT ODSH LYFT	COM	US	USD	AAA	28,760,507.28	28,760,507.28	0.54%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	1,735,148.49	1,735,148.49	0.03%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	10,060.38	10,060.38	0.00%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	14,730,311.97	14,730,311.97	0.28%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	1,623.47	1,623.47	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,230,111.20	9,230,111.20	0.17%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	17,524,897.89	17,524,897.89	0.33%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	11,851,671.23	11,851,671.23	0.22%
US6090271072	MONARCH CASINO ODSH MONARCH CASINO	COM	US	USD	AAA	57,211.51	57,211.51	0.00%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	582,570.79	582,570.79	0.01%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	4,430,259.81	4,430,259.81	0.08%
US61945C1036	MOSAIC ODSH MOSAIC	COM	US	USD	AAA	45.68	45.68	0.00%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	26,851.04	26,851.04	0.00%
US6292093050	NMI HLDG ODSH NMI HLDG	COM	US	USD	AAA	2,533.63	2,533.63	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	9,960,670.24	9,960,670.24	0.19%
US64031N1081	NELNET ODSH NELNET	COM	US	USD	AAA	6,661.88	6,661.88	0.00%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	14,088.18	14,088.18	0.00%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	100.21	100.21	0.00%
US6677461013	NWPX INFRA ODSH NWPX INFRA	COM	US	USD	AAA	127,888.60	127,888.60	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	90,382,279.40	90,382,279.40	1.70%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	18,559,147.46	18,559,147.46	0.35%
US683234DQ81	ONTAR 4.200 01/18/29 ONTARIO	BND	CA	USD	AAA	10,262.22	10,262.22	0.00%
US68323ADP66	ONTAR 2.500 04/27/26 ONTARIO	BND	CA	USD	AAA	5,025.00	5,025.00	0.00%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US6833441057	ONTO INNOVATION ODSH ONTO INNOVATION	COM	US	USD	AAA	4,523,639.46	4,523,639.46	0.09%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	9,918,031.20	9,918,031.20	0.19%
US69354N1063	PRA GROUP ODSH PRA GROUP	COM	US	USD	AAA	123,887.99	123,887.99	0.00%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	8,095,007.08	8,095,007.08	0.15%
US7043261079	PAYCHEX ODSH PAYCHEX	COM	US	USD	AAA	30,693,367.28	30,693,367.28	0.58%
US70438V1061	PAYLOCITY HLDG ODSH PAYLOCITY HLDG	COM	US	USD	AAA	32,157,431.98	32,157,431.98	0.60%
US70975L1070	PENUMBRA ODSH PENUMBRA	COM	US	USD	AAA	170,254.59	170,254.59	0.00%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	81.84	81.84	0.00%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	36.75	36.75	0.00%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	3,218,570.00	3,218,570.00	0.06%
US74319R1014	PROG HOLDINGS ODSH PROG HOLDINGS	COM	US	USD	AAA	238,513.18	238,513.18	0.00%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	111,692,346.36	111,692,346.36	2.10%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	140,171,861.85	140,171,861.85	2.63%
US7707001027	ROBINHOOD ODSH ROBINHOOD	COM	US	USD	AAA	21,116,067.77	21,116,067.77	0.40%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	965.90	965.90	0.00%
US8115431079	SEABOARD ODSH SEABOARD	COM	US	USD	AAA	4,801,159.87	4,801,159.87	0.09%
US8117078019	SEACOAST BANKING ODSH SEACOAST BANKING	COM	US	USD	AAA	14,169.97	14,169.97	0.00%
US83088M1027	SKYWORKS SOLUTNS ODSH SKYWORKS SOLUTNS	COM	US	USD	AAA	103.10	103.10	0.00%
US83545G1022	SONIC AUTOMOTIVE ODSH SONIC AUTOMOTIVE	COM	US	USD	AAA	71,374.11	71,374.11	0.00%
US8581552036	STEELCASE ODSH STEELCASE	COM	US	USD	AAA	1,357,501.28	1,357,501.28	0.03%
US8589271068	STELLAR BANCORP ODSH STELLAR BANCORP	COM	US	USD	AAA	87,637.19	87,637.19	0.00%
US8716071076	SYNOPSIS ODSH SYNOPSIS	COM	US	USD	AAA	1,035,071.03	1,035,071.03	0.02%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	38,899,633.24	38,899,633.24	0.73%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	17,529,489.98	17,529,489.98	0.33%
US8776191061	TAYSHA GENE ODSH TAYSHA GENE	COM	US	USD	AAA	4.29	4.29	0.00%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	1,035,033.54	1,035,033.54	0.02%
US8962881079	TRINET ODSH TRINET	COM	US	USD	AAA	18,385.85	18,385.85	0.00%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	129.33	129.33	0.00%
US9043112062	UNDER ARMOUR ODSH UNDER ARMOUR	COM	US	USD	AAA	6.59	6.59	0.00%
US9092143067	UNISYS ODSH UNISYS	COM	US	USD	AAA	7,743.86	7,743.86	0.00%
US90984P3038	UTD CMNTY BANKS ODSH UTD CMNTY BANKS	COM	US	USD	AAA	117,923.80	117,923.80	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	316,374.44	316,374.44	0.01%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	6,060.86	6,060.86	0.00%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	481,588.18	481,588.18	0.01%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	226,957.21	226,957.21	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	739,557.24	739,557.24	0.01%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	AAA	1,695,851.48	1,695,851.48	0.03%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	61,270.04	61,270.04	0.00%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	511,984.35	511,984.35	0.01%

Collateral data - as at 02/10/2025

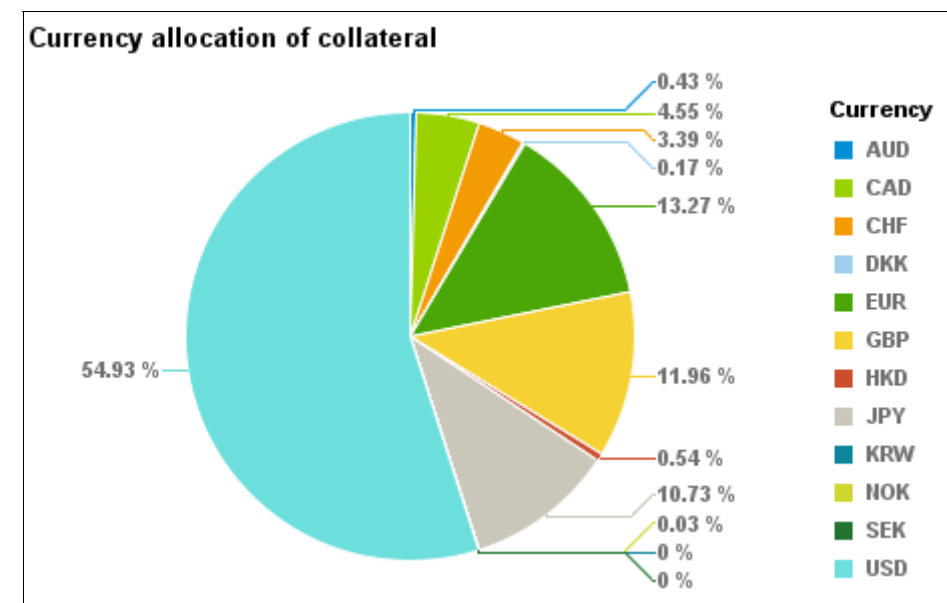
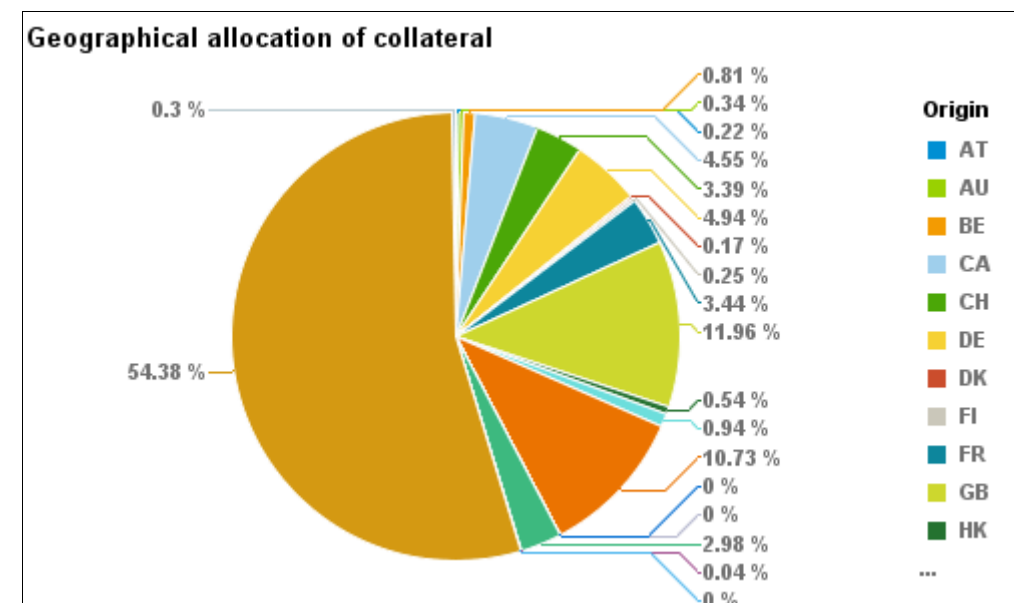
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	18,878.19	18,878.19	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	14,340.18	14,340.18	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	11,280.85	11,280.85	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	38,293.44	38,293.44	0.00%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	AAA	4,015,269.32	4,015,269.32	0.08%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	739,967.98	739,967.98	0.01%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	3,283,823.82	3,283,823.82	0.06%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	3,480.49	3,480.49	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	1,054,766.31	1,054,766.31	0.02%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	3,284,271.18	3,284,271.18	0.06%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	64.45	64.45	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	4,191,632.99	4,191,632.99	0.08%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	36,986.32	36,986.32	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	103,216.05	103,216.05	0.00%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	3,316.67	3,316.67	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	1,058.22	1,058.22	0.00%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	10,399,530.72	10,399,530.72	0.20%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	3,283,700.80	3,283,700.80	0.06%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	40,887.27	40,887.27	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	16,766.62	16,766.62	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	1,183,158.20	1,183,158.20	0.02%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	39,221.80	39,221.80	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	32,926.75	32,926.75	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	3,284,217.94	3,284,217.94	0.06%
US912810TL26	UST 4.000 11/15/52 US TREASURY	GOV	US	USD	AAA	310,866.64	310,866.64	0.01%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	15,995.35	15,995.35	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	3,117,602.22	3,117,602.22	0.06%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	2,837,439.13	2,837,439.13	0.05%
US912810TS78	UST 3.875 05/15/43 US TREASURY	GOV	US	USD	AAA	2,037.95	2,037.95	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	68,569.33	68,569.33	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	170,053.36	170,053.36	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	528,658.63	528,658.63	0.01%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	103,831.45	103,831.45	0.00%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	4,353.73	4,353.73	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	35,107.64	35,107.64	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	15,995.81	15,995.81	0.00%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	990,354.49	990,354.49	0.02%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	220,983.04	220,983.04	0.00%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	9,059,479.39	9,059,479.39	0.17%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	AAA	2,700,810.39	2,700,810.39	0.05%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	1,031,907.26	1,031,907.26	0.02%
US912828R366	UST 1.625 05/15/26 US TREASURY	GOV	US	USD	AAA	782,373.49	782,373.49	0.01%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	984.97	984.97	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	131,609.36	131,609.36	0.00%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	2,008,210.71	2,008,210.71	0.04%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	14,017.52	14,017.52	0.00%
US912828ZS21	UST 0.500 05/31/27 US TREASURY	GOV	US	USD	AAA	95.40	95.40	0.00%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	AAA	22,326.89	22,326.89	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	34,432.07	34,432.07	0.00%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	739,356.07	739,356.07	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	231,887.17	231,887.17	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	85,615.42	85,615.42	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	79,664.47	79,664.47	0.00%
US91282CDF59	UST 1.375 10/31/28 US TREASURY	GOV	US	USD	AAA	69,754.60	69,754.60	0.00%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	187,248.30	187,248.30	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	173,072.85	173,072.85	0.00%
US91282CDW82	UST 1.750 01/31/29 US TREASURY	GOV	US	USD	AAA	1,051,249.79	1,051,249.79	0.02%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	28,405.58	28,405.58	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	5,346.27	5,346.27	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	3,983.37	3,983.37	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	121,198.79	121,198.79	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	570,327.60	570,327.60	0.01%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	918,635.87	918,635.87	0.02%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	476,126.60	476,126.60	0.01%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	13,871.49	13,871.49	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	55,825.27	55,825.27	0.00%
US91282CJN20	UST 4.375 11/30/28 US TREASURY	GOV	US	USD	AAA	7,666,469.46	7,666,469.46	0.14%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	AAA	204.86	204.86	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	1,052,328.61	1,052,328.61	0.02%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	15,246.86	15,246.86	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	710,359.18	710,359.18	0.01%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	1,547.27	1,547.27	0.00%
US91282CKL45	UST 2.125 04/15/29 US TREASURY	GOV	US	USD	AAA	3,282,782.82	3,282,782.82	0.06%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	33,205.81	33,205.81	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	2,604.06	2,604.06	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	2,837,394.01	2,837,394.01	0.05%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	605,136.70	605,136.70	0.01%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	22,160.50	22,160.50	0.00%

Collateral data - as at 02/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	5,055,525.39	5,055,525.39	0.10%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	1,037,195.52	1,037,195.52	0.02%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	AAA	174,117.50	174,117.50	0.00%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	538,519.28	538,519.28	0.01%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	266,351.81	266,351.81	0.01%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	1,896,935.40	1,896,935.40	0.04%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	1,299.93	1,299.93	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	59,646.73	59,646.73	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	4,658,736.81	4,658,736.81	0.09%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	2,559.13	2,559.13	0.00%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	AAA	354,372.65	354,372.65	0.01%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	820,507.80	820,507.80	0.02%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	138,282.04	138,282.04	0.00%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	354,306.51	354,306.51	0.01%
US91282CMX64	UST 4.058 04/30/27 FRN US TREASURY	GOV	US	USD	AAA	606,322.56	606,322.56	0.01%
US91282CNJ61	UST 4.000 06/30/32 US TREASURY	GOV	US	USD	AAA	49,810.11	49,810.11	0.00%
US91282CNL18	UST 3.750 06/30/27 US TREASURY	GOV	US	USD	AAA	3,349.24	3,349.24	0.00%
US91282CNM90	UST 3.875 07/15/28 US TREASURY	GOV	US	USD	AAA	28,055.20	28,055.20	0.00%
US91282CNP22	UST 3.875 07/31/27 US TREASURY	GOV	US	USD	AAA	606,120.59	606,120.59	0.01%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	1,565,179.30	1,565,179.30	0.03%
US92826C8394	VISA ODSH VISA	COM	US	USD	AAA	42,857,309.13	42,857,309.13	0.81%
US92939U1060	WEC ENERGY GROUP ODSH WEC ENERGY GROUP	COM	US	USD	AAA	2,682,684.17	2,682,684.17	0.05%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	17,529,474.53	17,529,474.53	0.33%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	753,061.44	753,061.44	0.01%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	1,035,380.97	1,035,380.97	0.02%
XS2259629280	LNBAD 0.610 11/17/50 28 MTN LKB BW FORDERBNK	BND	DE	EUR	AAA	980,014.94	1,151,021.11	0.02%
XS3191626152	KITUS 3.625 10/06/28 MTN KUNTARAOITUS	BND	FI	USD	AA1	13,145,818.38	13,145,818.38	0.25%
	EVERTEC ODSH ***ID CHANGE	EXT	US	USD	AAA	24,428.15	24,428.15	0.00%
	GENPACT ODSH ***DUPLICATE	EXT	US	USD	AAA	626,493.24	626,493.24	0.01%
	Unknown Company Description	UNK		CAD		284,208.99	203,827.87	0.00%
	Unknown Company Description	UNK		USD		1,897,923.44	1,897,923.44	0.04%
	Unknown Company Description	UNK		USD		421,121.21	421,121.21	0.01%
	Unknown Company Description	UNK		USD		13,231,371.78	13,231,371.78	0.25%
						Total:	5,320,373,432.61	100.00%



Counterparts

Number of counterparties with exposure exceeding 3% of the Fund's NAV

No.	Major Name	Market Value
1	BARCLAYS BANK PLC (PARENT)	765,311,613.07
2	BNP PARIBAS FINANCIAL MARKETS (P)	699,460,551.16
3	NBC Global Finance Limited (Parent)	470,316,783.55

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	767,250,235.19
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	701,994,862.89
3	NBC Global Finance Limited (Parent)	462,205,478.99
4	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	456,988,214.93
5	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	430,988,077.63