



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL CORP BD UCITS ETF - 984124

Report as at 02/07/2025

|                                               |                                                                     |
|-----------------------------------------------|---------------------------------------------------------------------|
| Summary of policy                             |                                                                     |
| % limit on maximum percentage of book on loan | 30%                                                                 |
| Revenue Split                                 | 75/25 *                                                             |
| Name of the Fund                              | HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL CORP BD UCITS ETF - 984124 |
| Replication Mode                              | Physical replication                                                |
| ISIN Code                                     | IE00BFYDNS83                                                        |
| Total net assets (AuM)                        | 2,754,194,616                                                       |
| 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)                      | 423,617,486.51 |
| Current percentage on loan (in % of the fund AuM)             | 15.38%         |
| Collateral value (cash and securities) in USD (base currency) | 501,055,195.77 |
| Collateral value (cash and securities) in % of loan           | 118%           |

|                                                                           |                |
|---------------------------------------------------------------------------|----------------|
| Securities lending statistics                                             |                |
| 12-month average on loan in USD (base currency)                           | 318,082,883.96 |
| 12-month average on loan as a % of the fund AuM                           | 13.61%         |
| 12-month maximum on loan in USD                                           | 529,209,249.62 |
| 12-month maximum on loan as a % of the fund AuM                           | 19.56%         |
| Gross Return for the fund over the last 12 months in (base currency fund) | 740,506.34     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0317%        |

| 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    | 380,737.30           | 448,440.64           | 0.09%  |
| AT0000A04967                       | ATGV 4.150 03/15/37 AUSTRIA   | GOV         | AT      | EUR      | AA1    | 31,180.27            | 36,724.79            | 0.01%  |
| AT0000A2Y8G4                       | ATGV 1.850 05/23/49 AUSTRIA   | GOV         | AT      | EUR      | AA1    | 380,517.74           | 448,182.04           | 0.09%  |
| AT0000A39UW5                       | ATGV 2.900 02/20/34 AUSTRIA   | GOV         | AT      | EUR      | AA1    | 296,778.49           | 349,552.13           | 0.07%  |
| AU000XCLWAM0                       | AUGV 2.750 06/21/35 AUSTRALIA | GOV         | AU      | AUD      | AAA    | 223,125.64           | 146,649.70           | 0.03%  |
| AU000XCLWAP3                       | AUGV 3.250 06/21/39 AUSTRALIA | GOV         | AU      | AUD      | AAA    | 219,126.36           | 144,021.17           | 0.03%  |
| BE0000326356                       | BEGV 4.000 03/28/32 BELGIUM   | GOV         | BE      | EUR      | AA3    | 1,723.98             | 2,030.55             | 0.00%  |
| BE0000336454                       | BEGV 1.900 06/22/38 BELGIUM   | GOV         | BE      | EUR      | AA3    | 1,185,453.49         | 1,396,252.80         | 0.28%  |
| BE0000357666                       | BEGV 3.000 06/22/33 BELGIUM   | GOV         | BE      | EUR      | AA3    | 37.36                | 44.01                | 0.00%  |
| BE0000358672                       | BEGV 3.300 06/22/54 BELGIUM   | GOV         | BE      | EUR      | AA3    | 141.45               | 166.60               | 0.00%  |

| Collateral data - as at 02/07/2025 |                                  |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                             | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| BE0000359688                       | BEGV 3.450 06/22/43 BELGIUM      | GOV         | BE      | EUR      | AA3    | 6,119.47             | 7,207.64             | 0.00%  |
| BE0000363722                       | BEGV 3.100 06/22/35 BELGIUM      | GOV         | BE      | EUR      | AA3    | 3,695.25             | 4,352.34             | 0.00%  |
| BE0000365743                       | BEGV 2.600 10/22/30 BELGIUM      | GOV         | BE      | EUR      | AA3    | 3,050.21             | 3,592.60             | 0.00%  |
| CA135087B949                       | CAGV 1.250 12/01/47 CANADA       | GOV         | CA      | CAD      | AAA    | 691,390.27           | 506,320.69           | 0.10%  |
| CA135087G997                       | CAGV 0.500 12/01/50 CANADA       | GOV         | CA      | CAD      | AAA    | 175,600.45           | 128,596.17           | 0.03%  |
| CA135087H722                       | CAGV 2.000 12/01/51 CANADA       | GOV         | CA      | CAD      | AAA    | 367,081.34           | 268,821.94           | 0.05%  |
| CA135087J397                       | CAGV 2.250 06/01/29 CANADA       | GOV         | CA      | CAD      | AAA    | 707.75               | 518.30               | 0.00%  |
| CA135087M276                       | CAGV 1.500 06/01/31 CANADA       | GOV         | CA      | CAD      | AAA    | 691,128.55           | 506,129.03           | 0.10%  |
| CA135087N597                       | CAGV 2.000 06/01/32 CANADA       | GOV         | CA      | CAD      | AAA    | 40,317.53            | 29,525.44            | 0.01%  |
| CA135087P329                       | CAGV 2.500 12/01/32 CANADA       | GOV         | CA      | CAD      | AAA    | 35,681.77            | 26,130.56            | 0.01%  |
| CA135087P329                       | CAGV 2.500 12/01/32 CANADA       | GOV         | CA      | CAD      | AAA    | 691,567.19           | 506,450.25           | 0.10%  |
| CA135087P576                       | CAGV 3.500 03/01/28 CANADA       | GOV         | CA      | CAD      | AAA    | 22,777.19            | 16,680.25            | 0.00%  |
| CA135087Q236                       | CAGV 2.750 06/01/33 CANADA       | GOV         | CA      | CAD      | AAA    | 976.34               | 715.00               | 0.00%  |
| CA135087R226                       | CAGV 4.500 02/01/26 CANADA       | GOV         | CA      | CAD      | AAA    | 5,152.38             | 3,773.20             | 0.00%  |
| CA135087R556                       | CAGV 4.000 05/01/26 CANADA       | GOV         | CA      | CAD      | AAA    | 35,662.19            | 26,116.23            | 0.01%  |
| CA135087R978                       | CAGV 4.000 08/01/26 CANADA       | GOV         | CA      | CAD      | AAA    | 1,707,716.45         | 1,250,599.28         | 0.25%  |
| CA135087S216                       | CAGV 3.250 12/01/34 CANADA       | GOV         | CA      | CAD      | AAA    | 1,769,583.76         | 1,295,906.11         | 0.26%  |
| CA135087S398                       | CAGV 3.250 11/01/26 CANADA       | GOV         | CA      | CAD      | AAA    | 199,912.31           | 146,400.29           | 0.03%  |
| CA135087S620                       | CAGV 3.250 06/01/35 CANADA       | GOV         | CA      | CAD      | AAA    | 186,308.78           | 136,438.12           | 0.03%  |
| CA135087T388                       | CAGV 2.750 09/01/30 CANADA       | GOV         | CA      | CAD      | AAA    | 9,882,515.05         | 7,237,188.71         | 1.44%  |
| CA135087WL43                       | CAGV 5.750 06/01/29 CANADA       | GOV         | CA      | CAD      | AAA    | 77,038.33            | 56,416.91            | 0.01%  |
| CA135087XW98                       | CAGV 5.000 06/01/37 CANADA       | GOV         | CA      | CAD      | AAA    | 625,024.69           | 457,719.68           | 0.09%  |
| CA135087YK42                       | CAGV 2.000 12/01/41 CANADA       | GOV         | CA      | CAD      | AAA    | 690,914.99           | 505,972.63           | 0.10%  |
| CA135087ZH04                       | CAGV 1.500 12/01/44 CANADA       | GOV         | CA      | CAD      | AAA    | 690,971.13           | 506,013.75           | 0.10%  |
| CA683234ZP62                       | ONTAR 4.600 06/02/39 MTN ONTARIO | BND         | CA      | CAD      | AAA    | 14,666.22            | 10,740.40            | 0.00%  |
| CA68333ZAR88                       | ONTAR 1.550 11/01/29 MTN ONTARIO | BND         | CA      | CAD      | AAA    | 4,727.34             | 3,461.94             | 0.00%  |
| CA68333ZBE66                       | ONTAR 4.000 03/08/29 ONTARIO     | BND         | CA      | CAD      | AAA    | 1,707,723.06         | 1,250,604.12         | 0.25%  |
| CA68333ZBM82                       | ONTAR 2.950 09/08/30 ONTARIO     | BND         | CA      | CAD      | AAA    | 820,003.69           | 600,507.20           | 0.12%  |
| CA87807B1076                       | TC ENERGY ODSH TC ENERGY         | COM         | CA      | CAD      | AAA    | 1,446,241.11         | 1,059,114.99         | 0.21%  |
| DE0001030583                       | DEGV 0.100 04/15/33 GERMANY      | GOV         | DE      | EUR      | AAA    | 71.68                | 84.43                | 0.00%  |
| DE0001102341                       | DEGV 2.500 08/15/46 GERMANY      | GOV         | DE      | EUR      | AAA    | 143.44               | 168.94               | 0.00%  |
| DE0001102432                       | DEGV 1.250 08/15/48 GERMANY      | GOV         | DE      | EUR      | AAA    | 0.72                 | 0.85                 | 0.00%  |
| DE0001102515                       | DEGV 05/15/35 GERMANY            | GOV         | DE      | EUR      | AAA    | 0.78                 | 0.92                 | 0.00%  |
| DE0001102606                       | DEGV 1.700 08/15/32 GERMANY      | GOV         | DE      | EUR      | AAA    | 364,814.16           | 429,686.02           | 0.09%  |
| DE0001108660                       | DEGV PO STR 07/04/44 GERMANY     | GOV         | DE      | EUR      | AAA    | 540,775.23           | 636,936.78           | 0.13%  |
| DE0001135226                       | DEGV 4.750 07/04/34 GERMANY      | GOV         | DE      | EUR      | AAA    | 429,928.64           | 506,379.26           | 0.10%  |
| DE0001141851                       | DEGV 04/16/27 GERMANY            | GOV         | DE      | EUR      | AAA    | 505.50               | 595.39               | 0.00%  |
| DE000BU22072                       | DEGV 2.000 12/10/26 GERMANY      | GOV         | DE      | EUR      | AAA    | 7,949.09             | 9,362.61             | 0.00%  |
| DE000BU22098                       | DEGV 1.700 06/10/27 GERMANY      | GOV         | DE      | EUR      | AAA    | 79,028.00            | 93,080.89            | 0.02%  |

| Collateral data - as at 02/07/2025 |                                                                 |             |         |          |        |                      |                      |        |
|------------------------------------|-----------------------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| DE000BU25018                       | DEGV 2.400 10/19/28 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 2,473,951.84         | 2,913,874.07         | 0.58%  |
| DE000BU2F009                       | DEGV 2.600 05/15/41 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 964.76               | 1,136.32             | 0.00%  |
| DE000BU2Z007                       | DEGV 2.300 02/15/33 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 4,582,556.36         | 5,397,434.15         | 1.08%  |
| DE000BU2Z031                       | DEGV 2.600 08/15/34 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 1,649,288.46         | 1,942,567.67         | 0.39%  |
| DE000BU3Z005                       | DEGV 2.300 02/15/33 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 12,625.91            | 14,871.07            | 0.00%  |
| DE000NWB2N02                       | NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35 | MIS         | DE      | EUR      | AAA    | 1,438,730.78         | 1,694,568.28         | 0.34%  |
| DE000NWB2P42                       | NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36 | MIS         | DE      | EUR      | AAA    | 1,394,886.37         | 1,642,927.39         | 0.33%  |
| DE000NWB2Q17                       | NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036     | MIS         | DE      | EUR      | AAA    | 1,378,070.98         | 1,623,121.86         | 0.32%  |
| DK0009922320                       | DKGV 4.500 11/15/39 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 13,599,897.44        | 2,146,895.06         | 0.43%  |
| DK0009923138                       | DKGV 1.750 11/15/25 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 11,720,952.19        | 1,850,282.66         | 0.37%  |
| DK0009923567                       | DKGV 0.500 11/15/27 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 12,407,427.89        | 1,958,650.48         | 0.39%  |
| DK0009923807                       | DKGV 0.500 11/15/29 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 13,599,903.79        | 2,146,896.06         | 0.43%  |
| DK0009924029                       | DKGV 0.250 11/15/52 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 197,018.43           | 31,101.55            | 0.01%  |
| DK0009924102                       | DKGV 11/15/31 DENMARK                                           | GOV         | DK      | DKK      | AAA    | 2,856,470.95         | 450,925.71           | 0.09%  |
| DK0009924961                       | DKGV 2.250 11/15/35 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 3,597,383.87         | 567,887.05           | 0.11%  |
| FI4000148630                       | FIGV 0.750 04/15/31 FINLAND                                     | GOV         | FI      | EUR      | AA1    | 2,724.63             | 3,209.13             | 0.00%  |
| FI4000369467                       | FIGV 0.500 09/15/29 FINLAND                                     | GOV         | FI      | EUR      | AA1    | 124,105.33           | 146,173.94           | 0.03%  |
| FI4000517677                       | FIGV 0.500 04/15/43 FINLAND                                     | GOV         | FI      | EUR      | AA1    | 9,289.60             | 10,941.49            | 0.00%  |
| FI4000557525                       | FIGV 2.875 04/15/29 FINLAND                                     | GOV         | FI      | EUR      | AA1    | 124,561.02           | 146,710.67           | 0.03%  |
| FI4000577952                       | FIGV 2.500 04/15/30 FINLAND                                     | GOV         | FI      | EUR      | AA1    | 124,379.40           | 146,496.75           | 0.03%  |
| FR0000125486                       | VINCI ODSH VINCI                                                | COM         | FR      | EUR      | AA2    | 3,505,331.23         | 4,128,655.06         | 0.82%  |
| FR0000187635                       | FRGV 5.750 10/25/32 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 361,839.76           | 426,182.71           | 0.09%  |
| FR0000571150                       | FRGV 6.000 10/25/25 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 2,595,845.91         | 3,057,443.55         | 0.61%  |
| FR0011317783                       | FRGV 2.750 10/25/27 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 395,346.91           | 465,648.15           | 0.09%  |
| FR0011317783                       | FRGV 2.750 10/25/27 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 18,619.38            | 21,930.30            | 0.00%  |
| FR0013154044                       | FRGV 1.250 05/25/36 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 419,838.17           | 494,494.49           | 0.10%  |
| FR0013234333                       | FRGV 1.750 06/25/39 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 223,202.73           | 262,893.01           | 0.05%  |
| FR0013519253                       | FRGV 0.100 03/01/26 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 10,261.00            | 12,085.63            | 0.00%  |
| FR0013524014                       | FRGV 0.100 03/01/36 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 501,390.77           | 590,548.91           | 0.12%  |
| FR001400NBC6                       | FRGV 2.500 09/24/27 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 704,849.99           | 830,187.59           | 0.17%  |
| FR001400QCA1                       | FRGV 0.950 07/25/43 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 0.94                 | 1.11                 | 0.00%  |
| FR001400WYO4                       | FRGV 3.600 05/25/42 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 523,385.32           | 616,454.57           | 0.12%  |
| GB00B0CNHZ09                       | UKTI 1 1/4 11/22/55 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 2,124,201.20         | 2,913,873.00         | 0.58%  |
| GB00B1L6W962                       | UKTI 1 1/8 11/22/37 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 448.92               | 615.81               | 0.00%  |
| GB00B24FFM16                       | UKTI 0 3/4 11/22/47 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 20.32                | 27.87                | 0.00%  |
| GB00B3D4VD98                       | UKTI 1 1/4 11/22/32 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 13,153,839.54        | 18,043,779.39        | 3.60%  |
| GB00B3LZBF68                       | UKTI 0 5/8 03/22/40 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 10,845,723.09        | 14,877,620.65        | 2.97%  |
| GB00B3MYD345                       | UKTI 0 5/8 11/22/42 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 1,168.28             | 1,602.59             | 0.00%  |
| GB00B421JZ66                       | UKTI 0 1/2 03/22/50 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 844.93               | 1,159.03             | 0.00%  |

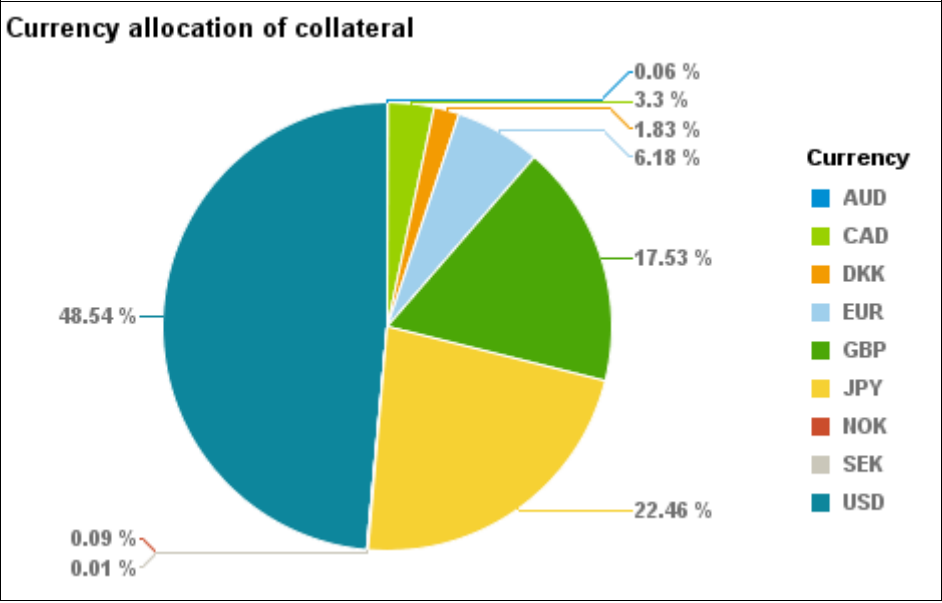
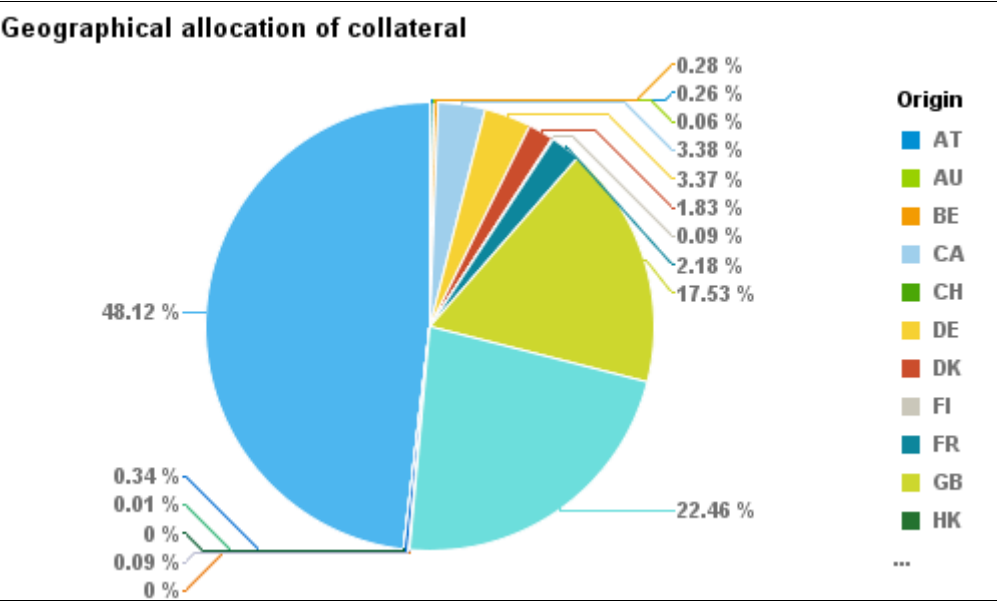
| Collateral data - as at 02/07/2025 |                                     |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00B4PTCY75                       | UKTI 0 3/8 03/22/62 UK TREASURY     | GIL         | GB      | GBP      | AA3    | 2,124,201.81         | 2,913,873.83         | 0.58%  |
| GB00B7RN0G65                       | UKTI 0 1/8 03/22/44 UK TREASURY     | GIL         | GB      | GBP      | AA3    | 456,751.69           | 626,549.13           | 0.13%  |
| GB00B84Z9V04                       | UKT 3 1/4 01/22/44 UK TREASURY      | GIL         | GB      | GBP      | AA3    | 1,920.95             | 2,635.06             | 0.00%  |
| GB00BD0XH204                       | UKT 1T 07/22/57 UK TREASURY         | GIL         | GB      | GBP      | AA3    | 0.48                 | 0.66                 | 0.00%  |
| GB00BDX8CX86                       | UKTI 0 1/8 03/22/68 UK TREASURY     | GIL         | GB      | GBP      | AA3    | 2,250,832.28         | 3,087,579.18         | 0.62%  |
| GB00BFMCN652                       | UKT 158 10/22/71 UK Treasury        | GIL         | GB      | GBP      | AA3    | 2,250,832.48         | 3,087,579.45         | 0.62%  |
| GB00BGDYHF49                       | GBGV 0.125 08/10/41 UNITED KINGDOM  | GIL         | GB      | GBP      | AA3    | 1.08                 | 1.48                 | 0.00%  |
| GB00BL6C7720                       | UKT 4 1/8 01/29/27 UK Treasury      | GIL         | GB      | GBP      | AA3    | 29.63                | 40.64                | 0.00%  |
| GB00BLH38265                       | UKTI 0 1/8 03/22/39 UK Treasury     | GIL         | GB      | GBP      | AA3    | 300,153.50           | 411,735.56           | 0.08%  |
| GB00BMF9LF76                       | GBGV 4.000 10/22/63 UNITED KINGDOM  | GIL         | GB      | GBP      | AA3    | 2,250,832.37         | 3,087,579.30         | 0.62%  |
| GB00BMY62Z61                       | UKTI 13/4 09/22/38 Cor UK Treasury  | GIL         | GB      | GBP      | AA3    | 3,937,138.87         | 5,400,770.24         | 1.08%  |
| GB00BPCJD880                       | UKT 3 1/2 10/22/25 UK Treasury      | GIL         | GB      | GBP      | AA3    | 326,927.99           | 448,463.47           | 0.09%  |
| GB00BPCJD997                       | UKT 3 3/4 10/22/53 UK Treasury      | GIL         | GB      | GBP      | AA3    | 0.78                 | 1.07                 | 0.00%  |
| GB00BPJJKP77                       | UKT 43/4 10/22/43 UK Treasury       | GIL         | GB      | GBP      | AA3    | 3,009,824.85         | 4,128,727.24         | 0.82%  |
| GB00BPSNB460                       | UKT 3 34 03/07/27 UK treasury       | GIL         | GB      | GBP      | AA3    | 3,009,824.28         | 4,128,726.46         | 0.82%  |
| GB00BPSNBB36                       | UKT 4 3/8 07/31/54 UK Treasury      | GIL         | GB      | GBP      | AA3    | 3,962,572.93         | 5,435,659.42         | 1.08%  |
| GB00BPSNBG80                       | UKTI 1 1/4 11/22/2054 UK Treasury   | GIL         | GB      | GBP      | AA3    | 1,867,315.50         | 2,561,490.04         | 0.51%  |
| GB00BQC4R999                       | UKT 3 3/4 01/29/38 UK Treasury      | GIL         | GB      | GBP      | AA3    | 503,999.49           | 691,361.30           | 0.14%  |
| GB00BQC82D08                       | UKT 4 3/8 01/31/2040 UK TREASURY    | GIL         | GB      | GBP      | AA3    | 911,767.45           | 1,250,717.00         | 0.25%  |
| GB00BSQNRC93                       | UKT 43/8 03/07/28 UK Treasury       | GIL         | GB      | GBP      | AA3    | 911,766.67           | 1,250,715.93         | 0.25%  |
| GB00BSQNRD01                       | UKT 4 3/8 03/07/30 Corp UK TREASURY | GIL         | GB      | GBP      | AA3    | 3,937,499.83         | 5,401,265.39         | 1.08%  |
| GB00BT7HZZ68                       | UKTI 1 1/8 09/22/35 COR UK TREASURY | GIL         | GB      | GBP      | AA3    | 3,937,498.07         | 5,401,262.98         | 1.08%  |
| GB00BT7J0027                       | UKT 4 ½ 03/07/35 Corp UK TREASURY   | GIL         | GB      | GBP      | AA3    | 952,244.37           | 1,306,241.21         | 0.26%  |
| GB00BYMWG366                       | UKTI 0 1/8 03/22/46 UK TREASURY     | GIL         | GB      | GBP      | AA3    | 503,999.73           | 691,361.63           | 0.14%  |
| GB00BZ13DV40                       | UKTI 0125 08/10/48 UK TREASURY      | GIL         | GB      | GBP      | AA3    | 503,999.52           | 691,361.34           | 0.14%  |
| IE000S9YS762                       | LINDE ODSH LINDE                    | COM         | US      | USD      | AAA    | 3,116,514.74         | 3,116,514.74         | 0.62%  |
| IE00BTN1Y115                       | MEDTRONIC ODSH MEDTRONIC            | COM         | US      | USD      | AAA    | 3,116,633.74         | 3,116,633.74         | 0.62%  |
| IE00BY7QL619                       | JOHNSON CNTRLs ODSH JOHNSON CNTRLs  | COM         | US      | USD      | AAA    | 14,719.62            | 14,719.62            | 0.00%  |
| JP1024611Q64                       | JPGV 0.400 06/01/26 JAPAN           | GOV         | JP      | JPY      | A1     | 77,021,250.67        | 536,789.56           | 0.11%  |
| JP1024621Q70                       | JPGV 0.400 07/01/26 JAPAN           | GOV         | JP      | JPY      | A1     | 70,765,260.79        | 493,189.26           | 0.10%  |
| JP1024711R47                       | JPGV 0.900 04/01/27 JAPAN           | GOV         | JP      | JPY      | A1     | 1,064,196,812.82     | 7,416,780.89         | 1.48%  |
| JP1051471M45                       | JPGV 0.005 03/20/26 JAPAN           | GOV         | JP      | JPY      | A1     | 1,345,367.59         | 9,376.36             | 0.00%  |
| JP1051531N75                       | JPGV 0.005 06/20/27 JAPAN           | GOV         | JP      | JPY      | A1     | 946,980,403.38       | 6,599,856.41         | 1.32%  |
| JP1051771R39                       | JPGV 1.100 12/20/29 JAPAN           | GOV         | JP      | JPY      | A1     | 1,196,357,603.67     | 8,337,858.29         | 1.66%  |
| JP1103421G35                       | JPGV 0.100 03/20/26 JAPAN           | GOV         | JP      | JPY      | A1     | 2,049,024.83         | 14,280.41            | 0.00%  |
| JP1103631M74                       | JPGV 0.100 06/20/31 JAPAN           | GOV         | JP      | JPY      | A1     | 975,750,250.34       | 6,800,364.11         | 1.36%  |
| JP1103691P11                       | JPGV 0.500 12/20/32 JAPAN           | GOV         | JP      | JPY      | A1     | 1,045,103,401.96     | 7,283,711.85         | 1.45%  |
| JP1120281P52                       | JPGV 0.005 03/10/33 JAPAN           | GOV         | JP      | JPY      | A1     | 30,286,354.36        | 211,076.80           | 0.04%  |
| JP1120291Q59                       | JPGV 0.005 03/10/34 JAPAN           | GOV         | JP      | JPY      | A1     | 50,160,576.12        | 349,587.59           | 0.07%  |

| Collateral data - as at 02/07/2025 |                                    |             |         |          |        |                      |                      |        |
|------------------------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                               | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP1200811592                       | JPGV 2.000 09/20/25 JAPAN          | GOV         | JP      | JPY      | A1     | 63,953,335.17        | 445,714.43           | 0.09%  |
| JP1201171A43                       | JPGV 2.100 03/20/30 JAPAN          | GOV         | JP      | JPY      | A1     | 77,017,062.22        | 536,760.37           | 0.11%  |
| JP1201201A88                       | JPGV 1.600 06/20/30 JAPAN          | GOV         | JP      | JPY      | A1     | 77,002,506.97        | 536,658.93           | 0.11%  |
| JP1201411CC4                       | JPGV 1.700 12/20/32 JAPAN          | GOV         | JP      | JPY      | A1     | 7,343,590.79         | 51,180.20            | 0.01%  |
| JP1201591GC4                       | JPGV 0.600 12/20/36 JAPAN          | GOV         | JP      | JPY      | A1     | 1,064,241,824.85     | 7,417,094.60         | 1.48%  |
| JP1201671K12                       | JPGV 0.500 12/20/38 JAPAN          | GOV         | JP      | JPY      | A1     | 125,935,029.43       | 877,687.76           | 0.18%  |
| JP1201771M76                       | JPGV 0.400 06/20/41 JAPAN          | GOV         | JP      | JPY      | A1     | 77,023,949.15        | 536,808.37           | 0.11%  |
| JP1201791N14                       | JPGV 0.500 12/20/41 JAPAN          | GOV         | JP      | JPY      | A1     | 5,283,935.41         | 36,825.70            | 0.01%  |
| JP1201851P76                       | JPGV 1.100 06/20/43 JAPAN          | GOV         | JP      | JPY      | A1     | 12,127,811.72        | 84,523.20            | 0.02%  |
| JP1201911R15                       | JPGV 2.000 12/20/44 JAPAN          | GOV         | JP      | JPY      | A1     | 1,064,205,427.87     | 7,416,840.93         | 1.48%  |
| JP1300721MA9                       | JPGV 0.700 09/20/51 JAPAN          | GOV         | JP      | JPY      | A1     | 31,496.02            | 219.51               | 0.00%  |
| JP1300741N49                       | JPGV 1.000 03/20/52 JAPAN          | GOV         | JP      | JPY      | A1     | 5,392,828,564.64     | 37,584,615.33        | 7.50%  |
| JP1300831Q70                       | JPGV 2.200 06/20/54 JAPAN          | GOV         | JP      | JPY      | A1     | 353,811.64           | 2,465.84             | 0.00%  |
| JP1300861R49                       | JPGV 2.400 03/20/55 JAPAN          | GOV         | JP      | JPY      | A1     | 154,286,395.75       | 1,075,278.91         | 0.21%  |
| JP1400161P53                       | JPGV 1.300 03/20/63 JAPAN          | GOV         | JP      | JPY      | A1     | 2,756,467.03         | 19,210.84            | 0.00%  |
| JP1400171Q50                       | JPGV 2.200 03/20/64 JAPAN          | GOV         | JP      | JPY      | A1     | 1,071,821,564.98     | 7,469,920.61         | 1.49%  |
| JP1400171Q50                       | JPGV 2.200 03/20/64 JAPAN          | GOV         | JP      | JPY      | A1     | 40,691.71            | 283.60               | 0.00%  |
| JP3496400007                       | KDDI ODSH KDDI                     | COM         | JP      | JPY      | A1     | 1,489,079,685.25     | 10,377,946.66        | 2.07%  |
| NL0011821202                       | ING GROEP ODSH ING GROEP           | COM         | NL      | EUR      | AAA    | 55.88                | 65.82                | 0.00%  |
| NO0010786288                       | NOGV 1.750 02/17/27 NORWAY         | GOV         | NO      | NOK      | AAA    | 3,725,812.27         | 369,638.67           | 0.07%  |
| NO0010821598                       | NOGV 2.000 04/26/28 NORWAY         | GOV         | NO      | NOK      | AAA    | 205,030.47           | 20,341.12            | 0.00%  |
| NO0010930522                       | NOGV 1.250 09/17/31 NORWAY         | GOV         | NO      | NOK      | AAA    | 1,756.54             | 174.27               | 0.00%  |
| NO0012712506                       | NOGV 3.500 10/06/42 NORWAY         | GOV         | NO      | NOK      | AAA    | 783,554.94           | 77,736.66            | 0.02%  |
| NO0013238246                       | NOGV 3.625 05/31/39 NORWAY         | GOV         | NO      | NOK      | AAA    | 12,861.46            | 1,275.99             | 0.00%  |
| SE0008014062                       | SEGV 0.125 06/01/26 SWEDEN         | GOV         | SE      | SEK      | AAA    | 78,348.52            | 8,254.26             | 0.00%  |
| SE0016102115                       | SEGV 1.375 06/23/71 SWEDEN         | GOV         | SE      | SEK      | AAA    | 380,184.54           | 40,053.62            | 0.01%  |
| SE0021308541                       | SEGV 2.250 05/11/35 SWEDEN         | GOV         | SE      | SEK      | AAA    | 15,141.28            | 1,595.18             | 0.00%  |
| US013051EA13                       | ALBTA 3.300 03/15/28 ALBERTA       | BND         | CA      | USD      | AAA    | 341,290.34           | 341,290.34           | 0.07%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM         | COM         | US      | USD      | AAA    | 4,128,704.14         | 4,128,704.14         | 0.82%  |
| US0378331005                       | APPLE ODSH APPLE                   | COM         | US      | USD      | AAA    | 1,006,922.54         | 1,006,922.54         | 0.20%  |
| US0378331005                       | APPLE ODSH APPLE                   | COM         | US      | USD      | AAA    | 11,560,160.87        | 11,560,160.87        | 2.31%  |
| US045167GK38                       | ADB 4.375 03/22/35 MTN ADB         | BND         | PH      | USD      |        | 1,705,176.03         | 1,705,176.03         | 0.34%  |
| US0605051046                       | BOFAML ODSH BOFAML                 | COM         | US      | USD      | AAA    | 3,116,653.19         | 3,116,653.19         | 0.62%  |
| US0605051046                       | BOFAML ODSH BOFAML                 | COM         | US      | USD      | AAA    | 1,311,153.84         | 1,311,153.84         | 0.26%  |
| US1273871087                       | CADENCE DESIGN ODSH CADENCE DESIGN | COM         | US      | USD      | AAA    | 1,509,103.74         | 1,509,103.74         | 0.30%  |
| US135087Q560                       | CAGV 3.750 04/26/28 CANADA         | GOV         | CA      | USD      | AAA    | 45,221.41            | 45,221.41            | 0.01%  |
| US17275R1023                       | CISCO SYSTEMS ODSH CISCO SYSTEMS   | COM         | US      | USD      | AAA    | 11,536,353.99        | 11,536,353.99        | 2.30%  |
| US298785KL95                       | EIB 4.250 08/16/32 EIB             | GOV         | SU      | USD      |        | 12,115.20            | 12,115.20            | 0.00%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS | COM         | US      | USD      | AAA    | 11,559,875.44        | 11,559,875.44        | 2.31%  |

| Collateral data - as at 02/07/2025 |                                                     |             |         |          |        |                      |                      |        |
|------------------------------------|-----------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US31418E7A27                       | FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054 | MIS         | US      | USD      | AAA    | 104,417.53           | 104,417.53           | 0.02%  |
| US38141G1040                       | GOLDMAN SACHS ODSH GOLDMAN SACHS                    | COM         | US      | USD      | AAA    | 3,116,195.05         | 3,116,195.05         | 0.62%  |
| US4165151048                       | HARTFORD INSUR ODSH HARTFORD INSUR                  | COM         | US      | USD      | AAA    | 3,116,638.80         | 3,116,638.80         | 0.62%  |
| US4461501045                       | HUNTINGTON BANC ODSH HUNTINGTON BANC                | COM         | US      | USD      | AAA    | 3,116,623.79         | 3,116,623.79         | 0.62%  |
| US4581X0DU94                       | IADB 4.598 03/20/28 FRN MTN IDB                     | BND         | US      | USD      | AAA    | 585,639.55           | 585,639.55           | 0.12%  |
| US4581X0ER56                       | IADB 3.625 09/17/31 MTN IDB                         | BND         | US      | USD      | AAA    | 8,864.25             | 8,864.25             | 0.00%  |
| US4612021034                       | INTUIT ODSH INTUIT                                  | COM         | US      | USD      | AAA    | 11,559,469.06        | 11,559,469.06        | 2.31%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN                            | COM         | US      | USD      | AAA    | 11,560,296.64        | 11,560,296.64        | 2.31%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT                            | COM         | US      | USD      | AAA    | 4,128,641.16         | 4,128,641.16         | 0.82%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT                            | COM         | US      | USD      | AAA    | 11,560,204.13        | 11,560,204.13        | 2.31%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                                  | COM         | US      | USD      | AAA    | 11,560,232.31        | 11,560,232.31        | 2.31%  |
| US683234AU21                       | ONTAR 2.125 01/21/32 ONTARIO                        | BND         | CA      | USD      | AAA    | 4,419.64             | 4,419.64             | 0.00%  |
| US683234ET12                       | ONTAR 4.700 01/15/30 ONTARIO                        | BND         | CA      | USD      | AAA    | 12,583.98            | 12,583.98            | 0.00%  |
| US912810FB99                       | UST 6.125 11/15/27 US TREASURY                      | GOV         | US      | USD      | AAA    | 124,869.80           | 124,869.80           | 0.02%  |
| US912810QB70                       | UST 4.250 05/15/39 US TREASURY                      | GOV         | US      | USD      | AAA    | 37,778.57            | 37,778.57            | 0.01%  |
| US912810QE10                       | UST 4.625 02/15/40 US TREASURY                      | GOV         | US      | USD      | AAA    | 15,512.39            | 15,512.39            | 0.00%  |
| US912810QN19                       | UST 4.750 02/15/41 US TREASURY                      | GOV         | US      | USD      | AAA    | 1,395,754.56         | 1,395,754.56         | 0.28%  |
| US912810QX90                       | UST 2.750 08/15/42 US TREASURY                      | GOV         | US      | USD      | AAA    | 46,919.76            | 46,919.76            | 0.01%  |
| US912810QX90                       | UST 2.750 08/15/42 US TREASURY                      | GOV         | US      | USD      | AAA    | 276,852.52           | 276,852.52           | 0.06%  |
| US912810QY73                       | UST 2.750 11/15/42 US TREASURY                      | GOV         | US      | USD      | AAA    | 22,686.76            | 22,686.76            | 0.00%  |
| US912810RB61                       | UST 2.875 05/15/43 US TREASURY                      | GOV         | US      | USD      | AAA    | 15,450.49            | 15,450.49            | 0.00%  |
| US912810RD28                       | UST 3.750 11/15/43 US TREASURY                      | GOV         | US      | USD      | AAA    | 24,188.62            | 24,188.62            | 0.00%  |
| US912810RD28                       | UST 3.750 11/15/43 US TREASURY                      | GOV         | US      | USD      | AAA    | 1,396,124.04         | 1,396,124.04         | 0.28%  |
| US912810RG58                       | UST 3.375 05/15/44 US TREASURY                      | GOV         | US      | USD      | AAA    | 167,426.61           | 167,426.61           | 0.03%  |
| US912810RJ97                       | UST 3.000 11/15/44 US TREASURY                      | GOV         | US      | USD      | AAA    | 18,921.37            | 18,921.37            | 0.00%  |
| US912810RP57                       | UST 3.000 11/15/45 US TREASURY                      | GOV         | US      | USD      | AAA    | 1,223.71             | 1,223.71             | 0.00%  |
| US912810RS96                       | UST 2.500 05/15/46 US TREASURY                      | GOV         | US      | USD      | AAA    | 2,051,522.18         | 2,051,522.18         | 0.41%  |
| US912810RX81                       | UST 3.000 05/15/47 US TREASURY                      | GOV         | US      | USD      | AAA    | 75.21                | 75.21                | 0.00%  |
| US912810SE91                       | UST 3.375 11/15/48 US TREASURY                      | GOV         | US      | USD      | AAA    | 448,458.04           | 448,458.04           | 0.09%  |
| US912810SF66                       | UST 3.000 02/15/49 US TREASURY                      | GOV         | US      | USD      | AAA    | 11,660.38            | 11,660.38            | 0.00%  |
| US912810SH23                       | UST 2.875 05/15/49 US TREASURY                      | GOV         | US      | USD      | AAA    | 144.20               | 144.20               | 0.00%  |
| US912810SU34                       | UST 1.875 02/15/51 US TREASURY                      | GOV         | US      | USD      | AAA    | 9,610.97             | 9,610.97             | 0.00%  |
| US912810TF57                       | UST 2.375 02/15/42 US TREASURY                      | GOV         | US      | USD      | AAA    | 222,373.31           | 222,373.31           | 0.04%  |
| US912810TH14                       | UST 3.250 05/15/42 US TREASURY                      | GOV         | US      | USD      | AAA    | 1,396,161.69         | 1,396,161.69         | 0.28%  |
| US912810TK43                       | UST 3.375 08/15/42 US TREASURY                      | GOV         | US      | USD      | AAA    | 1,396,262.65         | 1,396,262.65         | 0.28%  |
| US912810TM09                       | UST 4.000 11/15/42 US TREASURY                      | GOV         | US      | USD      | AAA    | 4,030.09             | 4,030.09             | 0.00%  |
| US912810TN81                       | UST 3.625 02/15/53 US TREASURY                      | GOV         | US      | USD      | AAA    | 953,158.43           | 953,158.43           | 0.19%  |
| US912810TQ13                       | UST 3.875 02/15/43 US TREASURY                      | GOV         | US      | USD      | AAA    | 192,812.52           | 192,812.52           | 0.04%  |
| US912810TR95                       | UST 3.625 05/15/53 US TREASURY                      | GOV         | US      | USD      | AAA    | 82.02                | 82.02                | 0.00%  |

| Collateral data - as at 02/07/2025 |                                |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                           | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US912810TU25                       | UST 4.375 08/15/43 US TREASURY | GOV         | US      | USD      | AAA    | 483.71               | 483.71               | 0.00%  |
| US912810TV08                       | UST 4.750 11/15/53 US TREASURY | GOV         | US      | USD      | AAA    | 1,387,160.90         | 1,387,160.90         | 0.28%  |
| US9128282A70                       | UST 1.500 08/15/26 US TREASURY | GOV         | US      | USD      | AAA    | 610,693.06           | 610,693.06           | 0.12%  |
| US9128282R06                       | UST 2.250 08/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 969,764.04           | 969,764.04           | 0.19%  |
| US9128283W81                       | UST 2.750 02/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 1,572.53             | 1,572.53             | 0.00%  |
| US9128286L99                       | UST 2.250 03/31/26 US TREASURY | GOV         | US      | USD      | AAA    | 448,454.39           | 448,454.39           | 0.09%  |
| US912828U246                       | UST 2.000 11/15/26 US TREASURY | GOV         | US      | USD      | AAA    | 273,301.05           | 273,301.05           | 0.05%  |
| US912828V988                       | UST 2.250 02/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 871,720.58           | 871,720.58           | 0.17%  |
| US912828X885                       | UST 2.375 05/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 97.52                | 97.52                | 0.00%  |
| US912828Y388                       | UST 0.750 07/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 448,458.02           | 448,458.02           | 0.09%  |
| US912828YU85                       | UST 1.625 11/30/26 US TREASURY | GOV         | US      | USD      | AAA    | 112,440.14           | 112,440.14           | 0.02%  |
| US912828Z948                       | UST 1.500 02/15/30 US TREASURY | GOV         | US      | USD      | AAA    | 13,043,443.00        | 13,043,443.00        | 2.60%  |
| US912828ZN34                       | UST 0.500 04/30/27 US TREASURY | GOV         | US      | USD      | AAA    | 94.06                | 94.06                | 0.00%  |
| US91282CAE12                       | UST 0.625 08/15/30 US TREASURY | GOV         | US      | USD      | AAA    | 470,030.82           | 470,030.82           | 0.09%  |
| US91282CBB63                       | UST 0.625 12/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 1,378,946.60         | 1,378,946.60         | 0.28%  |
| US91282CBL46                       | UST 1.125 02/15/31 US TREASURY | GOV         | US      | USD      | AAA    | 164,054.15           | 164,054.15           | 0.03%  |
| US91282CBS98                       | UST 1.250 03/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 109,862.46           | 109,862.46           | 0.02%  |
| US91282CCE93                       | UST 1.250 05/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 55,349.87            | 55,349.87            | 0.01%  |
| US91282CCZ23                       | UST 0.875 09/30/26 US TREASURY | GOV         | US      | USD      | AAA    | 36,104.49            | 36,104.49            | 0.01%  |
| US91282CDJ71                       | UST 1.375 11/15/31 US TREASURY | GOV         | US      | USD      | AAA    | 427,816.81           | 427,816.81           | 0.09%  |
| US91282CEC10                       | UST 1.875 02/28/27 US TREASURY | GOV         | US      | USD      | AAA    | 14,003.94            | 14,003.94            | 0.00%  |
| US91282CFY21                       | UST 3.875 11/30/29 US TREASURY | GOV         | US      | USD      | AAA    | 1,605.39             | 1,605.39             | 0.00%  |
| US91282CGA36                       | UST 4.000 12/15/25 US TREASURY | GOV         | US      | USD      | AAA    | 4,594.33             | 4,594.33             | 0.00%  |
| US91282CGM73                       | UST 3.500 02/15/33 US TREASURY | GOV         | US      | USD      | AAA    | 2,838,074.71         | 2,838,074.71         | 0.57%  |
| US91282CGP05                       | UST 4.000 02/29/28 US TREASURY | GOV         | US      | USD      | AAA    | 305.16               | 305.16               | 0.00%  |
| US91282CGS44                       | UST 3.625 03/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 103,064.23           | 103,064.23           | 0.02%  |
| US91282CHC82                       | UST 3.375 05/15/33 US TREASURY | GOV         | US      | USD      | AAA    | 381.54               | 381.54               | 0.00%  |
| US91282CHR51                       | UST 4.000 07/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 2,146,810.23         | 2,146,810.23         | 0.43%  |
| US91282CJG78                       | UST 4.875 10/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 526.70               | 526.70               | 0.00%  |
| US91282CJJ18                       | UST 4.500 11/15/33 US TREASURY | GOV         | US      | USD      | AAA    | 104,531.47           | 104,531.47           | 0.02%  |
| US91282CJR34                       | UST 3.750 12/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 18,043,774.60        | 18,043,774.60        | 3.60%  |
| US91282CKD29                       | UST 4.250 02/28/29 US TREASURY | GOV         | US      | USD      | AAA    | 18,043,715.14        | 18,043,715.14        | 3.60%  |
| US91282CKF76                       | UST 4.125 03/31/31 US TREASURY | GOV         | US      | USD      | AAA    | 18,041,405.29        | 18,041,405.29        | 3.60%  |
| US91282CKK61                       | UST 4.875 04/30/26 US TREASURY | GOV         | US      | USD      | AAA    | 5,552,918.90         | 5,552,918.90         | 1.11%  |
| US91282CKU44                       | UST 4.625 05/31/31 US TREASURY | GOV         | US      | USD      | AAA    | 5,401,258.41         | 5,401,258.41         | 1.08%  |
| US91282CKW00                       | UST 4.250 06/30/31 US TREASURY | GOV         | US      | USD      | AAA    | 295,183.56           | 295,183.56           | 0.06%  |
| US91282CKY65                       | UST 4.625 06/30/26 US TREASURY | GOV         | US      | USD      | AAA    | 2,890,162.20         | 2,890,162.20         | 0.58%  |
| US91282CLU35                       | UST 4.125 10/31/31 US TREASURY | GOV         | US      | USD      | AAA    | 2,362,381.96         | 2,362,381.96         | 0.47%  |
| US91282CNE74                       | UST 3.875 05/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 18,042,435.92        | 18,042,435.92        | 3.60%  |

| Collateral data - as at 02/07/2025 |                                         |             |         |          |        |                      |                      |         |
|------------------------------------|-----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                    | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US9497461015                       | WELLS FARGO ODSH WELLS FARGO            | COM         | US      | USD      | AAA    | 2,078,646.92         | 2,078,646.92         | 0.41%   |
| XS3092597932                       | IDA 4.000 06/11/30 MTN INTERNATIONAL DE | BND         | US      | USD      | AAA    | 1,704,690.41         | 1,704,690.41         | 0.34%   |
|                                    |                                         |             |         |          |        | Total:               | 501,055,195.77       | 100.00% |



| Counterparts                                                          |            |              |
|-----------------------------------------------------------------------|------------|--------------|
| Number of counterparties with exposure exceeding 3% of the Fund's NAV |            |              |
| No.                                                                   | Major Name | Market Value |
|                                                                       |            |              |

| Top 5 borrowers in last Month |                                               |               |
|-------------------------------|-----------------------------------------------|---------------|
| No.                           | Counterparty                                  | Market Value  |
| 1                             | BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT) | 55,525,952.67 |
| 2                             | NOMURA INTERNATIONAL PLC (PARENT)             | 49,206,669.79 |
| 3                             | GOLDMAN SACHS INTERNATIONAL (PARENT)          | 41,032,625.70 |
| 4                             | MERRILL LYNCH INTERNATIONAL (PARENT)          | 38,836,789.63 |
| 5                             | JP MORGAN SECS PLC (PARENT)                   | 38,578,440.94 |