



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI WORLD UCITS ETF - 713472

Report as at 01/04/2026

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|---|--|
| Summary of policy | |
| % limit on maximum percentage of book on loan | 30% |
| Revenue Split | 75/25 * |
| Name of the Fund | HSBC CONTINENTAL EUROPE / HSBC MSCI WORLD UCITS ETF - 713472 |
| Replication Mode | Physical replication |
| ISIN Code | IE00B4X9L533 |
| Total net assets (AuM) | 16,164,613,775 |
| 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 01/04/2026 | |
| Currently on loan in USD (base currency) | 2,137,620,678.60 |
| Current percentage on loan (in % of the fund AuM) | 13.22% |
| Collateral value (cash and securities) in USD (base currency) | 2,331,035,837.27 |
| Collateral value (cash and securities) in % of loan | 109% |

| | |
|---|------------------|
| Securities lending statistics | |
| 12-month average on loan in USD (base currency) | 2,018,075,494.21 |
| 12-month average on loan as a % of the fund AuM | 13.17% |
| 12-month maximum on loan in USD | 2,805,835,372.10 |
| 12-month maximum on loan as a % of the fund AuM | 15.91% |
| Gross Return for the fund over the last 12 months in (base currency fund) | 3,967,666.75 |
| Gross Return for the fund over the last 12 months in % of the fund AuM | 0.0259% |

| Collateral data - as at 01/04/2026 | | | | | | | | |
|---|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AU000000AGL7 | AGL ENERGY ODSH AGL ENERGY | COM | AU | AUD | AAA | 20,593,404.15 | 14,104,719.69 | 0.61% |
| AU000000ALQ6 | ALS ODSH ALS | COM | AU | AUD | AAA | 20,593,395.48 | 14,104,713.75 | 0.61% |
| AU000000AZJ1 | AURIZON ODSH AURIZON | COM | AU | AUD | AAA | 3,584,686.25 | 2,455,203.34 | 0.11% |
| AU000000CGF5 | CHALLENGER LTD ODSH CHALLENGER LTD | COM | AU | AUD | AAA | 2,265,400.00 | 1,551,605.15 | 0.07% |
| AU000000CMM9 | CAPRICORN METALS ODSH CAPRICORN METALS | COM | AU | AUD | AAA | 13,920,671.69 | 9,534,468.93 | 0.41% |
| AU000000EVN4 | EVOLUTION MINING ODSH EVOLUTION MINING | COM | AU | AUD | AAA | 1,924,950.30 | 1,318,426.24 | 0.06% |
| AU000000IGO4 | IGO AU ODSH IGO AU | COM | AU | AUD | AAA | 11,248,021.43 | 7,703,932.20 | 0.33% |
| AU000000ORI1 | ORICA ODSH ORICA | COM | AU | AUD | AAA | 1,865,051.48 | 1,277,400.68 | 0.05% |
| AU000000QUB5 | QUBE ODSH QUBE | COM | AU | AUD | AAA | 13,920,674.60 | 9,534,470.92 | 0.41% |
| AU000000STO6 | SANTOS ODSH SANTOS | COM | AU | AUD | AAA | 20,593,404.03 | 14,104,719.61 | 0.61% |

Collateral data - as at 01/04/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| AU000000TLX2 | TELIX PHARMS ODSH TELIX PHARMS | COM | AU | AUD | AAA | 15,443,999.99 | 10,577,818.47 | 0.45% |
| AU000000TWE9 | TREASURY WINE ODSH TREASURY WINE | COM | AU | AUD | AAA | 2,933,285.03 | 2,009,049.25 | 0.09% |
| AU000000WGX6 | WESTGOLD ODSH WESTGOLD | COM | AU | AUD | AAA | 13,920,675.76 | 9,534,471.72 | 0.41% |
| AU0000088338 | AMPOL ODSH AMPOL | COM | AU | AUD | AAA | 14,226,239.99 | 9,743,757.07 | 0.42% |
| AU0000390544 | DYNO NOBEL AU ODSH DYNO NOBEL AU | COM | AU | AUD | AAA | 1,017,657.24 | 697,008.13 | 0.03% |
| AU0000397705 | GREATLAND RSRCS ODSH GREATLAND RSRCS | COM | AU | AUD | AAA | 1,376,619.49 | 942,866.56 | 0.04% |
| BE0000326356 | BEGV 4.000 03/28/32 BELGIUM | GOV | BE | EUR | AA3 | 8,422,390.53 | 9,704,330.61 | 0.42% |
| BE0974293251 | A B I ODSH A B I | COM | BE | EUR | AA3 | 15,176,524.15 | 17,486,485.27 | 0.75% |
| BMG0450A1053 | ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP | COM | US | USD | AAA | 220,489.03 | 220,489.03 | 0.01% |
| BMG3223R1088 | EVEREST GROUP ODSH EVEREST GROUP | COM | US | USD | AAA | 9,534,214.49 | 9,534,214.49 | 0.41% |
| CA0636711016 | BMO ODSH BMO | COM | CA | CAD | AAA | 42,263,924.93 | 30,284,974.09 | 1.30% |
| CA0641491075 | BANK NOVA ODSH BANK NOVA | COM | CA | CAD | AAA | 42,263,892.88 | 30,284,951.11 | 1.30% |
| CA1360691010 | CIBC ODSH CIBC | COM | CA | CAD | AAA | 43,072,127.98 | 30,864,106.48 | 1.32% |
| CA7800871021 | RBC ODSH RBC | COM | CA | CAD | AAA | 30,616,287.57 | 21,938,650.45 | 0.94% |
| CA87807B1076 | TC ENERGY ODSH TC ENERGY | COM | CA | CAD | AAA | 5,370,505.72 | 3,848,332.28 | 0.17% |
| CA8911605092 | TD ODSH TD | COM | CA | CAD | AAA | 44,031,187.18 | 31,551,337.57 | 1.35% |
| CH0038863350 | NESTLE ODSH NESTLE | COM | CH | CHF | | 4,792,951.98 | 5,964,673.03 | 0.26% |
| CH0244767585 | UBS GROUP ODSH UBS GROUP | COM | CH | CHF | | 35,516,474.06 | 44,199,098.15 | 1.90% |
| CH1499059983 | ROCHE HLDG PART ROCHE HLDG | COM | CH | CHF | | 21,084.89 | 26,239.47 | 0.00% |
| CNE1000003W8 | PETROCHINA ODSH PETROCHINA | COM | CN | HKD | | 74,751,972.19 | 9,534,467.15 | 0.41% |
| DE000A1ML7J1 | VONOVIA ODSH VONOVIA | COM | DE | EUR | AAA | 960,203.80 | 1,106,352.77 | 0.05% |
| DE000BU27014 | DEGV 2.500 11/15/32 GERMANY | GOV | DE | EUR | AAA | 306.86 | 353.57 | 0.00% |
| FR0000073272 | SAFRAN ODSH SAFRAN | COM | FR | EUR | AA2 | 13,411.19 | 15,452.46 | 0.00% |
| FR0000120321 | L OREAL ODSH L OREAL | COM | FR | EUR | AA2 | 1,471,457.51 | 1,695,422.47 | 0.07% |
| FR0000121014 | LVMH ODSH LVMH | COM | FR | EUR | AA2 | 101,881.67 | 117,388.70 | 0.01% |
| FR0000130809 | SOCIETE GENERALE ODSH SOCIETE GENERALE | COM | FR | EUR | AA2 | 15,050,417.91 | 17,341,184.88 | 0.74% |
| FR0000131104 | BNP ODSH BNP | COM | FR | EUR | AA2 | 18,617,900.21 | 21,451,660.12 | 0.92% |
| FR0010447367 | FRGV 1.800 07/25/40 FRANCE | GOV | FR | EUR | AA2 | 9,569,110.70 | 11,025,588.71 | 0.47% |
| FR0011883966 | FRGV 2.500 05/25/30 FRANCE | GOV | FR | EUR | AA2 | 1,346,377.05 | 1,551,303.99 | 0.07% |
| FR0013131877 | FRGV 0.500 05/25/26 FRANCE | GOV | FR | EUR | AA2 | 28,255,665.95 | 32,556,353.59 | 1.40% |
| FR0013200813 | FRGV 0.250 11/25/26 FRANCE | GOV | FR | EUR | AA2 | 4,175,798.15 | 4,811,380.53 | 0.21% |
| FR0013257524 | FRGV 2.000 05/25/48 FRANCE | GOV | FR | EUR | AA2 | 44,713,206.78 | 51,518,834.23 | 2.21% |
| FR0013451507 | FRGV 11/25/29 FRANCE | GOV | FR | EUR | AA2 | 285,035.38 | 328,419.53 | 0.01% |
| FR0013515806 | FRGV 0.500 05/25/40 FRANCE | GOV | FR | EUR | AA2 | 2,538,924.47 | 2,925,364.52 | 0.13% |
| FR0014002WK3 | FRGV 11/25/31 FRANCE | GOV | FR | EUR | AA2 | 5,141.67 | 5,924.26 | 0.00% |
| FR001400AIN5 | FRGV 0.750 02/25/28 FRANCE | GOV | FR | EUR | AA2 | 46,240.80 | 53,278.93 | 0.00% |
| FR001400L834 | FRGV 3.500 11/25/33 FRANCE | GOV | FR | EUR | AA2 | 5,241,733.62 | 6,039,557.99 | 0.26% |
| FR001400NBC6 | FRGV 2.500 09/24/27 FRANCE | GOV | FR | EUR | AA2 | 44,713,206.90 | 51,518,834.38 | 2.21% |
| FR001400NEF3 | FRGV 3.000 06/25/49 FRANCE | GOV | FR | EUR | AA2 | 33,918,544.00 | 39,081,156.81 | 1.68% |

Collateral data - as at 01/04/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| FR001400OHF4 | FRGV 3.250 05/25/55 FRANCE | GOV | FR | EUR | AA2 | 44,713,206.83 | 51,518,834.30 | 2.21% |
| FR001400PM68 | FRGV 2.750 02/25/30 FRANCE | GOV | FR | EUR | AA2 | 1,634.00 | 1,882.71 | 0.00% |
| FR001400XJJ3 | FRGV 3.750 05/25/56 FRANCE | GOV | FR | EUR | AA2 | 44,612,963.99 | 51,403,333.87 | 2.21% |
| GB0000456144 | ORD GBP0.05 ANTOFAGASTA HLDGS | CST | GB | GBP | AA3 | 1,142,225.64 | 1,506,252.95 | 0.06% |
| GB0002875804 | ORD 25P BRITISH AMERICAN TOBACCO | CST | GB | GBP | AA3 | 18,846,702.96 | 24,853,147.19 | 1.07% |
| GB0004544929 | ORD GBP0.10 IMPERIAL TOBACCO | CST | GB | GBP | AA3 | 13,150,235.76 | 17,341,215.90 | 0.74% |
| GB0007099541 | ORD GBP0.05 PRUDENTIAL PLC | CST | GB | GBP | AA3 | 24,486.42 | 32,290.24 | 0.00% |
| GB0007980591 | ORD USD0.25 BP PLC | CST | GB | GBP | AA3 | 4,783,725.18 | 6,308,298.39 | 0.27% |
| GB0009697037 | ORD GBP0.60 BABCOCK INTL | CST | GB | GBP | AA3 | 13,150,248.00 | 17,341,232.04 | 0.74% |
| GB0031348658 | ORD 25P BARCLAYS BANK PLC | CST | GB | GBP | AA3 | 420,146.44 | 554,047.11 | 0.02% |
| GB0032089863 | ORD GBP0.50 NEXT PLC | CST | GB | GBP | AA3 | 19,139.25 | 25,238.93 | 0.00% |
| GB0032452392 | UKT 4 1/4 03/07/36 UK TREASURY | GIL | GB | GBP | AA3 | 8,360,956.53 | 11,025,593.38 | 0.47% |
| GB00B52WS153 | UKT 4 1/2 09/07/34 UK TREASURY | GIL | GB | GBP | AA3 | 3,530,992.24 | 4,656,319.47 | 0.20% |
| GB00B6460505 | UKT 4 1/4 12/07/40 UK TREASURY | GIL | GB | GBP | AA3 | 6,900,012.84 | 9,099,046.93 | 0.39% |
| GB00B8C3BL03 | SAGE GROUP ODSH SAGE GROUP | CST | GB | GBP | AA3 | 3,742,603.40 | 4,935,371.10 | 0.21% |
| GB00BFWFPP71 | UKT 1 3/4 01/22/49 UK TREASURY | GIL | GB | GBP | AA3 | 3,992,855.55 | 5,265,378.61 | 0.23% |
| GB00BJQWYH73 | UKT 1 1/4 10/22/41 UNITED KINGDOM | GIL | GB | GBP | AA3 | 14,043,200.04 | 18,518,767.89 | 0.79% |
| GB00BMJ6DW54 | INFORMA ODSH INFORMA | CST | GB | GBP | AA3 | 1,282,852.30 | 1,691,697.33 | 0.07% |
| GB00BN7SWP63 | GSK ODSH GSK | CST | GB | GBP | AA3 | 2,967,619.20 | 3,913,399.44 | 0.17% |
| GB00BSQNR93 | UKT 43/8 03/07/28 UK Treasury | GIL | GB | GBP | AA3 | 2,798.11 | 3,689.87 | 0.00% |
| GB00BSQNRD01 | UKT 4 3/8 03/07/30 Corp UK TREASURY | GIL | GB | GBP | AA3 | 1,593,187.92 | 2,100,936.91 | 0.09% |
| GB00BSZBP530 | RECKITT BENC GRP ODSH RECKITT BENC GRP | CST | GB | GBP | AA3 | 3,778,908.48 | 4,983,246.61 | 0.21% |
| GB00BT7J0027 | UKT 4.5 03/07/35 Corp UK TREASURY | GIL | GB | GBP | AA3 | 14,048,547.57 | 18,525,819.68 | 0.79% |
| GB00BTK05J60 | ANGLO AMERCN ODSH ANGLO AMERCN | CST | GB | GBP | AA3 | 3,589,091.00 | 4,732,934.30 | 0.20% |
| GB00BZB26Y51 | UKT 1T 09/07/37 UK TREASURY | GIL | GB | GBP | AA3 | 2,931,702.61 | 3,866,036.23 | 0.17% |
| IE00028FXN24 | SMURFIT WESTROCK ODSH SMURFIT WESTROCK | COM | US | USD | AAA | 1,734,670.49 | 1,734,670.49 | 0.07% |
| IE000IVNQZ81 | TE CONNECTITY ODSH TE CONNECTITY | COM | US | USD | AAA | 4,182,072.16 | 4,182,072.16 | 0.18% |
| IE00B4BNMY34 | ACCENTURE ODSH ACCENTURE | COM | US | USD | AAA | 5,038,548.89 | 5,038,548.89 | 0.22% |
| IE00BK9ZQ967 | TRANE TECH ODSH TRANE TECH | COM | US | USD | AAA | 33,587,155.26 | 33,587,155.26 | 1.44% |
| IT0000062957 | MEDIOBANCA ODSH MEDIOBANCA | COM | IT | EUR | | 366,478.69 | 422,259.01 | 0.02% |
| IT0000066123 | BPER BANCA ODSH BPER BANCA | COM | IT | EUR | | 836,539.14 | 963,865.59 | 0.04% |
| IT0000072170 | FINECOBANK ODSH FINECOBANK | COM | IT | EUR | | 23,138.56 | 26,660.40 | 0.00% |
| IT0000072618 | INTESA SANPAOLO ODSH INTESA SANPAOLO | COM | IT | EUR | | 15,917,932.94 | 18,340,741.09 | 0.79% |
| IT0003128367 | ENEL ODSH ENEL | COM | IT | EUR | | 15,917,924.99 | 18,340,731.92 | 0.79% |
| IT0003132476 | ENI ODSH ENI | COM | IT | EUR | | 3,675,240.44 | 4,234,634.84 | 0.18% |
| IT0003261697 | AZIMUT ODSH AZIMUT | COM | IT | EUR | | 960,277.39 | 1,106,437.56 | 0.05% |
| IT0003497168 | TELECOM IT ODSH TELECOM IT | COM | IT | EUR | | 8,035.87 | 9,258.98 | 0.00% |
| IT0003856405 | LEONARDO ODSH LEONARDO | COM | IT | EUR | | 4,199,019.87 | 4,838,136.75 | 0.21% |
| IT0003856405 | LEONARDO ODSH LEONARDO | COM | IT | EUR | | 1,471,541.47 | 1,695,519.21 | 0.07% |

Collateral data - as at 01/04/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| IT0004176001 | PRYSMIAN ODSH PRYSMIAN | COM | IT | EUR | | 1,471,520.97 | 1,695,495.59 | 0.07% |
| IT0004965148 | MONCLER ODSH MONCLER | COM | IT | EUR | | 1,471,577.32 | 1,695,560.51 | 0.07% |
| IT0005211237 | ITALGAS ODSH ITALGAS | COM | IT | EUR | | 25,014.81 | 28,822.22 | 0.00% |
| IT0005211237 | ITALGAS ODSH ITALGAS | COM | IT | EUR | | 1,471,596.91 | 1,695,583.09 | 0.07% |
| IT0005239360 | UNI CREDIT ODSH UNI CREDIT | COM | IT | EUR | | 15,917,932.99 | 18,340,741.14 | 0.79% |
| IT0005495657 | SAIPEM ODSH SAIPEM | COM | IT | EUR | | 609,178.87 | 701,899.68 | 0.03% |
| IT0005599938 | FINCANTIERI ODSH FINCANTIERI | COM | IT | EUR | | 61,606.80 | 70,983.74 | 0.00% |
| JP1024621Q70 | JPGV 0.400 07/01/26 JAPAN | GOV | JP | JPY | A1 | 152,997,283.89 | 961,702.63 | 0.04% |
| JP1024661QB1 | JPGV 0.500 11/01/26 JAPAN | GOV | JP | JPY | A1 | 2,947,554,904.70 | 18,527,592.34 | 0.79% |
| JP1103751Q74 | JPGV 1.100 06/20/34 JAPAN | GOV | JP | JPY | A1 | 658,047,402.00 | 4,136,321.26 | 0.18% |
| JP1201001839 | JPGV 2.200 03/20/28 JAPAN | GOV | JP | JPY | A1 | 2,947,538,010.15 | 18,527,486.15 | 0.79% |
| JP1201801N46 | JPGV 0.800 03/20/42 JAPAN | GOV | JP | JPY | A1 | 54,339,176.28 | 341,562.46 | 0.01% |
| JP1300421E39 | JPGV 1.700 03/20/44 JAPAN | GOV | JP | JPY | A1 | 1,754,056,528.66 | 11,025,560.29 | 0.47% |
| JP1300461F39 | JPGV 1.500 03/20/45 JAPAN | GOV | JP | JPY | A1 | 662,139,890.07 | 4,162,045.61 | 0.18% |
| JP1743261R87 | JPGV 08/20/26 JAPAN | GOV | JP | JPY | A1 | 162,011,471.30 | 1,018,363.56 | 0.04% |
| JP3112000009 | AGC INC ODSH AGC INC | COM | JP | JPY | A1 | 182,436,098.73 | 1,146,747.65 | 0.05% |
| JP3112000009 | AGC INC ODSH AGC INC | COM | JP | JPY | A1 | 112,878,568.82 | 709,526.43 | 0.03% |
| JP3116000005 | ASAHI GROUP ODSH ASAHI GROUP | COM | JP | JPY | A1 | 2,758,734,999.05 | 17,340,717.68 | 0.74% |
| JP3126400005 | ALPS ALPINE ODSH ALPS ALPINE | COM | JP | JPY | A1 | 111,743,216.47 | 702,389.89 | 0.03% |
| JP3131400008 | AEON FINANCIAL ODSH AEON FINANCIAL | COM | JP | JPY | A1 | 694,719,998.16 | 4,366,836.02 | 0.19% |
| JP3148800000 | IBIDEN ODSH IBIDEN | COM | JP | JPY | A1 | 110,824,610.73 | 696,615.76 | 0.03% |
| JP3162600005 | SMC JP ODSH SMC JP | COM | JP | JPY | A1 | 197,531,998.88 | 1,241,636.70 | 0.05% |
| JP3174410005 | OJI HOLDINGS ODSH OJI HOLDINGS | COM | JP | JPY | A1 | 112,403,859.87 | 706,542.53 | 0.03% |
| JP3180400008 | OSAKA GAS CO ODSH OSAKA GAS CO | COM | JP | JPY | A1 | 609,149,999.43 | 3,828,964.42 | 0.16% |
| JP3183200009 | JAPAN EXCHANGE ODSH JAPAN EXCHANGE | COM | JP | JPY | A1 | 609,111,899.11 | 3,828,724.93 | 0.16% |
| JP3190000004 | OBAYASHI ODSH OBAYASHI | COM | JP | JPY | A1 | 609,387,899.37 | 3,830,459.80 | 0.16% |
| JP3200450009 | ORIX ODSH ORIX | COM | JP | JPY | A1 | 609,279,999.14 | 3,829,781.57 | 0.16% |
| JP3205800000 | KAO ODSH KAO | COM | JP | JPY | A1 | 175,615,999.98 | 1,103,878.22 | 0.05% |
| JP3236330001 | KIOXIA HLDG ODSH KIOXIA HLDG | COM | JP | JPY | A1 | 152,599,998.68 | 959,205.40 | 0.04% |
| JP3242800005 | CANON ODSH CANON | COM | JP | JPY | A1 | 34,473.02 | 216.69 | 0.00% |
| JP3249600002 | KYOCERA ODSH KYOCERA | COM | JP | JPY | A1 | 43,901.07 | 275.95 | 0.00% |
| JP3278600006 | KEISEI ELEC RY ODSH KEISEI ELEC RY | COM | JP | JPY | A1 | 120,749.98 | 759.00 | 0.00% |
| JP3289800009 | KOBE STEEL ODSH KOBE STEEL | COM | JP | JPY | A1 | 195,949.92 | 1,231.69 | 0.00% |
| JP3289800009 | KOBE STEEL ODSH KOBE STEEL | COM | JP | JPY | A1 | 112,152,950.74 | 704,965.38 | 0.03% |
| JP3297000006 | KOKUYO ODSH KOKUYO | COM | JP | JPY | A1 | 1,007,759,519.75 | 6,334,524.09 | 0.27% |
| JP3304200003 | KOMATSU ODSH KOMATSU | COM | JP | JPY | A1 | 113,609,998.14 | 714,124.01 | 0.03% |
| JP3305530002 | COMSYS HOLDINGS ODSH COMSYS HOLDINGS | COM | JP | JPY | A1 | 112,320,413.00 | 706,018.00 | 0.03% |
| JP3322930003 | SUMCO ODSH SUMCO | COM | JP | JPY | A1 | 493,651,019.45 | 3,102,966.74 | 0.13% |
| JP3388200002 | AEON CO LTD ODSH AEON CO LTD | COM | JP | JPY | A1 | 59,982,998.56 | 377,038.11 | 0.02% |

Collateral data - as at 01/04/2026

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|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| JP3388200002 | AEON CO LTD ODSH AEON CO LTD | COM | JP | JPY | A1 | 154,811,187.48 | 973,104.37 | 0.04% |
| JP3397200001 | SUZUKI MOTOR ODSH SUZUKI MOTOR | COM | JP | JPY | A1 | 2,471.35 | 15.53 | 0.00% |
| JP3404600003 | SUMITOMO CORP ODSH SUMITOMO CORP | COM | JP | JPY | A1 | 111,282,462.89 | 699,493.71 | 0.03% |
| JP3434200006 | SODICK ODSH SODICK | COM | JP | JPY | A1 | 391,045,499.13 | 2,458,014.13 | 0.11% |
| JP3456000003 | TAKASHIMAYA ODSH TAKASHIMAYA | COM | JP | JPY | A1 | 352,094,446.47 | 2,213,177.56 | 0.09% |
| JP3539220008 | T&D HOLDINGS ODSH T&D HOLDINGS | COM | JP | JPY | A1 | 609,272,599.78 | 3,829,735.06 | 0.16% |
| JP3544000007 | TEIJIN ODSH TEIJIN | COM | JP | JPY | A1 | 117,862,698.06 | 740,855.42 | 0.03% |
| JP3586600003 | TOKYOTOKEIBA ODSH TOKYOTOKEIBA | COM | JP | JPY | A1 | 292,665,999.49 | 1,839,625.22 | 0.08% |
| JP3597800006 | TOBU RAILWAY ODSH TOBU RAILWAY | COM | JP | JPY | A1 | 112,016,848.18 | 704,109.87 | 0.03% |
| JP3688370000 | NXHD ODSH NXHD | COM | JP | JPY | A1 | 158,173,697.99 | 994,240.27 | 0.04% |
| JP3711200000 | AOZORA BANK ODSH AOZORA BANK | COM | JP | JPY | A1 | 111,820,493.35 | 702,875.63 | 0.03% |
| JP3726800000 | JAPAN TOBACCO ODSH JAPAN TOBACCO | COM | JP | JPY | A1 | 1,659,963,197.07 | 10,434,113.16 | 0.45% |
| JP3733400000 | NIPPONELEC GLASS ODSH NIPPONELEC GLASS | COM | JP | JPY | A1 | 95,628,216.02 | 601,095.03 | 0.03% |
| JP3820000002 | FUJI ELECTRIC ODSH FUJI ELECTRIC | COM | JP | JPY | A1 | 111,614,775.51 | 701,582.54 | 0.03% |
| JP3832700003 | PLUS ALPHA CNSLT ODSH PLUS ALPHA CNSLT | COM | JP | JPY | A1 | 130,325,998.12 | 819,196.60 | 0.04% |
| JP3869200000 | MATSUYA ODSH MATSUYA | COM | JP | JPY | A1 | 720,446,398.81 | 4,528,545.73 | 0.19% |
| JP3888300005 | mitsui chemicals ODSH MITSUI CHEMICALS | COM | JP | JPY | A1 | 111,651,283.52 | 701,812.02 | 0.03% |
| JP3899600005 | mitsubishi est ODSH MITSUBISHI EST | COM | JP | JPY | A1 | 1,931,655.64 | 12,141.90 | 0.00% |
| JP3910660004 | TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG | COM | JP | JPY | A1 | 608,936,999.71 | 3,827,625.56 | 0.16% |
| JP3932000007 | YASKAWA ELECTRIC ODSH YASKAWA ELECTRIC | COM | JP | JPY | A1 | 382,103,350.10 | 2,401,806.02 | 0.10% |
| JP3942600002 | YAMAHA CORP ODSH YAMAHA CORP | COM | JP | JPY | A1 | 1,453.86 | 9.14 | 0.00% |
| JP3942800008 | YAMAHA MOTOR ODSH YAMAHA MOTOR | COM | JP | JPY | A1 | 125,709,997.19 | 790,181.58 | 0.03% |
| JP3966660007 | LIFENET INS ODSH LIFENET INS | COM | JP | JPY | A1 | 572,480,999.12 | 3,598,472.27 | 0.15% |
| JP3976300008 | RYOHIN KEIKAKU ODSH RYOHIN KEIKAKU | COM | JP | JPY | A1 | 209,819,998.84 | 1,318,875.99 | 0.06% |
| JP3979200007 | LASERTEC ODSH LASERTEC | COM | JP | JPY | A1 | 493,572,372.62 | 3,102,472.39 | 0.13% |
| KYG3066L1014 | ENN ENERGY ODSH ENN ENERGY | COM | HK | HKD | | 44,627,830.57 | 5,692,192.09 | 0.24% |
| KYG3777B1032 | GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE | COM | HK | HKD | | 1,835,242.03 | 234,081.51 | 0.01% |
| KYG875721634 | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM | HK | HKD | | 413,171.15 | 52,699.17 | 0.00% |
| NL0000235190 | AIRBUS NL ODSH AIRBUS NL | COM | FR | EUR | AA2 | 15,050,339.69 | 17,341,094.76 | 0.74% |
| NL0000235190 | AIRBUS NL ODSH AIRBUS NL | COM | FR | EUR | AA2 | 1,471,498.31 | 1,695,469.48 | 0.07% |
| NL0010273215 | ASML HOLDING ODSH ASML HOLDING | COM | NL | EUR | AAA | 15,917,262.39 | 18,339,968.47 | 0.79% |
| NL0010721999 | NLGV 2.750 01/15/47 NETHERLANDS | GOV | NL | EUR | AAA | 33,289,314.36 | 38,356,154.51 | 1.65% |
| NL0015000LU4 | IVECO GROUP ODSH IVECO GROUP | COM | IT | EUR | | 960,253.79 | 1,106,410.37 | 0.05% |
| NZXROE0001S2 | XERO ODSH XERO | COM | AU | AUD | AAA | 20,593,362.17 | 14,104,690.94 | 0.61% |
| PA1436583006 | CARNIVL ODSH CARNIVL | COM | US | USD | AAA | 9,534,450.79 | 9,534,450.79 | 0.41% |
| SE0021921269 | SAAB ODSH SAAB | COM | SE | SEK | AAA | 1,852.18 | 194.43 | 0.00% |
| SG31A9000002 | SGGV 2.250 08/01/36 SINGAPORE | GOV | SG | SGD | | 8,004,248.15 | 6,204,197.99 | 0.27% |
| US00724F1012 | ADOBE ODSH ADOBE | COM | US | USD | AAA | 100,635.11 | 100,635.11 | 0.00% |
| US0079031078 | AMD ODSH AMD | COM | US | USD | AAA | 2,198,671.42 | 2,198,671.42 | 0.09% |

Collateral data - as at 01/04/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| US0079031078 | AMD ODSH AMD | COM | US | USD | AAA | 5,339,777.82 | 5,339,777.82 | 0.23% |
| US0162551016 | ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY | COM | US | USD | AAA | 154,286.99 | 154,286.99 | 0.01% |
| US0188021085 | ALLIANT ENERGY ODSH ALLIANT ENERGY | COM | US | USD | AAA | 1,258,526.88 | 1,258,526.88 | 0.05% |
| US0200021014 | ALLSTATE ODSH ALLSTATE | COM | US | USD | AAA | 3,043,156.34 | 3,043,156.34 | 0.13% |
| US02079K1079 | ALPHABET ODSH ALPHABET | COM | US | USD | AAA | 14,628,999.41 | 14,628,999.41 | 0.63% |
| US02079K1079 | ALPHABET ODSH ALPHABET | COM | US | USD | AAA | 5,995,017.61 | 5,995,017.61 | 0.26% |
| US02079K3059 | ALPHABET ODSH ALPHABET | COM | US | USD | AAA | 6,792,454.75 | 6,792,454.75 | 0.29% |
| US02079K3059 | ALPHABET ODSH ALPHABET | COM | US | USD | AAA | 5,995,995.34 | 5,995,995.34 | 0.26% |
| US0231351067 | AMAZON.COM ODSH AMAZON.COM | COM | US | USD | AAA | 93,138,552.25 | 93,138,552.25 | 4.00% |
| US0231351067 | AMAZON.COM ODSH AMAZON.COM | COM | US | USD | AAA | 33,586,965.71 | 33,586,965.71 | 1.44% |
| US0258161092 | AMERICAN EXPRESS ODSH AMERICAN EXPRESS | COM | US | USD | AAA | 88,929.12 | 88,929.12 | 0.00% |
| US0311001004 | AMETEK ODSH AMETEK | COM | US | USD | AAA | 15,614,486.27 | 15,614,486.27 | 0.67% |
| US0320951017 | AMPHENOL ODSH AMPHENOL | COM | US | USD | AAA | 28,934.14 | 28,934.14 | 0.00% |
| US0326541051 | ANALOG DEVICES ODSH ANALOG DEVICES | COM | US | USD | AAA | 20,541,027.23 | 20,541,027.23 | 0.88% |
| US0367521038 | ELEVANCE HEALTH ODSH ELEVANCE HEALTH | COM | US | USD | AAA | 9,669,239.74 | 9,669,239.74 | 0.41% |
| US0378331005 | APPLE ODSH APPLE | COM | US | USD | AAA | 36,465,054.77 | 36,465,054.77 | 1.56% |
| US0530151036 | ADP ODSH ADP | COM | US | USD | AAA | 3,361,225.33 | 3,361,225.33 | 0.14% |
| US0533321024 | AUTOZONE ODSH AUTOZONE | COM | US | USD | AAA | 19,710,182.30 | 19,710,182.30 | 0.85% |
| US0605051046 | BOFAML ODSH BOFAML | COM | US | USD | AAA | 397,897.50 | 397,897.50 | 0.02% |
| US0846707026 | BERKSHIRE ODSH BERKSHIRE | COM | US | USD | AAA | 38,015,894.39 | 38,015,894.39 | 1.63% |
| US0970231058 | BOEING ODSH BOEING | COM | US | USD | AAA | 22,536,166.87 | 22,536,166.87 | 0.97% |
| US1011371077 | BOSTON ODSH BOSTON | COM | US | USD | AAA | 423,311.50 | 423,311.50 | 0.02% |
| US1101221083 | BRISTOL-MYERS ODSH BRISTOL-MYERS | COM | US | USD | AAA | 181,646.74 | 181,646.74 | 0.01% |
| US11135F1012 | BROADCOM ODSH BROADCOM | COM | US | USD | AAA | 16,783,179.73 | 16,783,179.73 | 0.72% |
| US1264081035 | CSX ODSH CSX | COM | US | USD | AAA | 1,159,498.29 | 1,159,498.29 | 0.05% |
| US1273871087 | CADENCE DESIGN ODSH CADENCE DESIGN | COM | US | USD | AAA | 1,805,877.13 | 1,805,877.13 | 0.08% |
| US14149Y1082 | CARDINAL HEALTH ODSH CARDINAL HEALTH | COM | US | USD | AAA | 24,964,935.04 | 24,964,935.04 | 1.07% |
| US15135B1017 | CENTENE ODSH CENTENE | COM | US | USD | AAA | 43.17 | 43.17 | 0.00% |
| US1667641005 | CHEVRON ODSH CHEVRON | COM | US | USD | AAA | 272.84 | 272.84 | 0.00% |
| US1729081059 | CINTAS ODSH CINTAS | COM | US | USD | AAA | 26,094,694.09 | 26,094,694.09 | 1.12% |
| US2172041061 | COPART ODSH COPART | COM | US | USD | AAA | 43.78 | 43.78 | 0.00% |
| US2310211063 | CUMMINS ODSH CUMMINS | COM | US | USD | AAA | 1,108,321.20 | 1,108,321.20 | 0.05% |
| US2333311072 | DTE ENERGY ODSH DTE ENERGY | COM | US | USD | AAA | 901,884.95 | 901,884.95 | 0.04% |
| US2358511028 | DANAHER ODSH DANAHER | COM | US | USD | AAA | 3,663,830.39 | 3,663,830.39 | 0.16% |
| US2546871060 | WALT DISNEY ODSH WALT DISNEY | COM | US | USD | AAA | 4,327,654.75 | 4,327,654.75 | 0.19% |
| US2605571031 | DOW ODSH DOW | COM | US | USD | AAA | 1,601,983.94 | 1,601,983.94 | 0.07% |
| US26884L1098 | EQT CORP ODSH EQT CORP | COM | US | USD | AAA | 4,237,469.40 | 4,237,469.40 | 0.18% |
| US2787681061 | ECHOSTAR ODSH ECHOSTAR | COM | US | USD | AAA | 117.06 | 117.06 | 0.00% |
| US2810201077 | EDISON INTL ODSH EDISON INTL | COM | US | USD | AAA | 19,279,270.98 | 19,279,270.98 | 0.83% |

Collateral data - as at 01/04/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| US30231G1022 | EXXON MOBIL ODSH EXXON MOBIL | COM | US | USD | AAA | 3,899,804.75 | 3,899,804.75 | 0.17% |
| US30303M1027 | META PLATFORMS ODSH META PLATFORMS | COM | US | USD | AAA | 12,316,242.50 | 12,316,242.50 | 0.53% |
| US3032501047 | FAIR ISAAC ODSH FAIR ISAAC | COM | US | USD | AAA | 4,655,541.93 | 4,655,541.93 | 0.20% |
| US31620M1062 | FIDELITY NTL INF ODSH FIDELITY NTL INF | COM | US | USD | AAA | 556.74 | 556.74 | 0.00% |
| US35671D8570 | FREEPORT MCMORAN ODSH FREEPORT MCMORAN | COM | US | USD | AAA | 1,286,870.54 | 1,286,870.54 | 0.06% |
| US4370761029 | HOME DEPOT ODSH HOME DEPOT | COM | US | USD | AAA | 516,686.19 | 516,686.19 | 0.02% |
| US4385161066 | HONEYWELL INTL ODSH HONEYWELL INTL | COM | US | USD | AAA | 4,424,537.24 | 4,424,537.24 | 0.19% |
| US4432011082 | HOWMET ODSH HOWMET | COM | US | USD | AAA | 13,670,067.85 | 13,670,067.85 | 0.59% |
| US45784P1012 | INSULET ODSH INSULET | COM | US | USD | AAA | 453,674.08 | 453,674.08 | 0.02% |
| US46625H1005 | JP MORGAN ODSH JP MORGAN | COM | US | USD | AAA | 14,841,254.48 | 14,841,254.48 | 0.64% |
| US48251W1045 | KKR & CO ODSH KKR & CO | COM | US | USD | AAA | 4,009,782.50 | 4,009,782.50 | 0.17% |
| US49338L1035 | KEYSIGHT TECH ODSH KEYSIGHT TECH | COM | US | USD | AAA | 6,901,405.16 | 6,901,405.16 | 0.30% |
| US5128073062 | LAM RESEARCH ODSH LAM RESEARCH | COM | US | USD | AAA | 1,794,530.33 | 1,794,530.33 | 0.08% |
| US5261071071 | LII ODSH LII | COM | US | USD | AAA | 1,368,539.84 | 1,368,539.84 | 0.06% |
| US5500211090 | LULULEMON ODSH LULULEMON | COM | US | USD | AAA | 658,171.08 | 658,171.08 | 0.03% |
| US5949181045 | MICROSOFT ODSH MICROSOFT | COM | US | USD | AAA | 25,204,505.12 | 25,204,505.12 | 1.08% |
| US5950171042 | MICROCHIP TECH ODSH MICROCHIP TECH | COM | US | USD | AAA | 348,635.56 | 348,635.56 | 0.01% |
| US5951121038 | MICRON TECH ODSH MICRON TECH | COM | US | USD | AAA | 1,608,794.07 | 1,608,794.07 | 0.07% |
| US6174464486 | MORGAN STANLEY ODSH MORGAN STANLEY | COM | US | USD | AAA | 11,247,042.93 | 11,247,042.93 | 0.48% |
| US64110D1046 | NETAPP ODSH NETAPP | COM | US | USD | AAA | 204.77 | 204.77 | 0.00% |
| US64110L1061 | NETFLIX ODSH NETFLIX | COM | US | USD | AAA | 21,451,641.89 | 21,451,641.89 | 0.92% |
| US6516391066 | NEWMONT CORP ODSH NEWMONT CORP | COM | US | USD | AAA | 20,039,143.22 | 20,039,143.22 | 0.86% |
| US6558441084 | NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN | COM | US | USD | AAA | 807,905.00 | 807,905.00 | 0.03% |
| US67066G1040 | NVIDIA ODSH NVIDIA | COM | US | USD | AAA | 83,815,042.65 | 83,815,042.65 | 3.60% |
| US67066G1040 | NVIDIA ODSH NVIDIA | COM | US | USD | AAA | 5,994,232.08 | 5,994,232.08 | 0.26% |
| US69331C1080 | PG&E US ODSH PG&E US | COM | US | USD | AAA | 30,478,303.71 | 30,478,303.71 | 1.31% |
| US6951561090 | PACKAGING CORP ODSH PACKAGING CORP | COM | US | USD | AAA | 1,929,079.80 | 1,929,079.80 | 0.08% |
| US7134481081 | PEPSICO ODSH PEPSICO | COM | US | USD | AAA | 55,030,272.57 | 55,030,272.57 | 2.36% |
| US7766961061 | ROPER TECH ODSH ROPER TECH | COM | US | USD | AAA | 2,247,364.86 | 2,247,364.86 | 0.10% |
| US7782961038 | ROSS STORES ODSH ROSS STORES | COM | US | USD | AAA | 33,586,791.01 | 33,586,791.01 | 1.44% |
| US80004C2008 | SANDISK US ODSH SANDISK US | COM | US | USD | AAA | 5,997,136.02 | 5,997,136.02 | 0.26% |
| US8725901040 | T-MOBILE US ODSH T-MOBILE US | COM | US | USD | AAA | 2,410,094.24 | 2,410,094.24 | 0.10% |
| US8825081040 | TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT | COM | US | USD | AAA | 1,296,078.64 | 1,296,078.64 | 0.06% |
| US89417E1091 | TRAVELERS ODSH TRAVELERS | COM | US | USD | AAA | 5,996,897.54 | 5,996,897.54 | 0.26% |
| US9100471096 | UNITED ARLNS ODSH UNITED ARLNS | COM | US | USD | AAA | 978,519.96 | 978,519.96 | 0.04% |
| US9113631090 | UNITED RENTALS ODSH UNITED RENTALS | COM | US | USD | AAA | 9,613,285.23 | 9,613,285.23 | 0.41% |
| US912810QY73 | UST 2.750 11/15/42 US TREASURY | GOV | US | USD | AAA | 216,606.06 | 216,606.06 | 0.01% |
| US912810RJ97 | UST 3.000 11/15/44 US TREASURY | GOV | US | USD | AAA | 18,527,722.26 | 18,527,722.26 | 0.79% |
| US912810SK51 | UST 2.375 11/15/49 US TREASURY | GOV | US | USD | AAA | 64.55 | 64.55 | 0.00% |

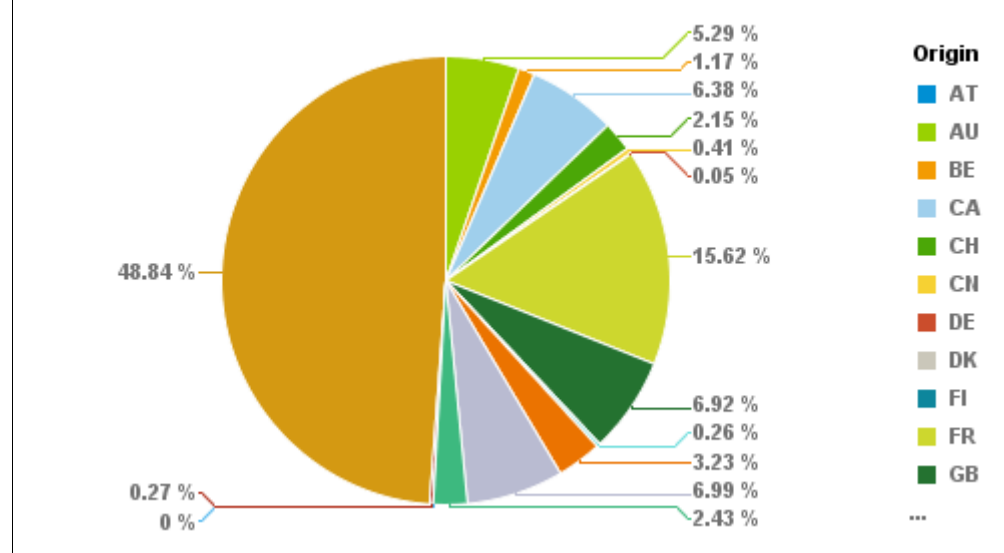
Collateral data - as at 01/04/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|--|-------------|---------|----------|--------|----------------------|----------------------|--------|
| US912810SU34 | UST 1.875 02/15/51 US TREASURY | GOV | US | USD | AAA | 266,044.98 | 266,044.98 | 0.01% |
| US912810SY55 | UST 2.250 05/15/41 US TREASURY | GOV | US | USD | AAA | 11,023,444.40 | 11,023,444.40 | 0.47% |
| US912810TC27 | UST 2.000 11/15/41 US TREASURY | GOV | US | USD | AAA | 32,030,746.59 | 32,030,746.59 | 1.37% |
| US912810TZ12 | UST 4.500 02/15/44 US TREASURY | GOV | US | USD | AAA | 1,177,900.24 | 1,177,900.24 | 0.05% |
| US912810UD80 | UST 4.125 08/15/44 US TREASURY | GOV | US | USD | AAA | 18,527,730.23 | 18,527,730.23 | 0.79% |
| US912810UN62 | UST 4.875 08/15/45 US TREASURY | GOV | US | USD | AAA | 11,025,542.41 | 11,025,542.41 | 0.47% |
| US912828Y388 | UST 0.750 07/15/28 US TREASURY | GOV | US | USD | AAA | 170.60 | 170.60 | 0.00% |
| US912828YD60 | UST 1.375 08/31/26 US TREASURY | GOV | US | USD | AAA | 5,031,318.17 | 5,031,318.17 | 0.22% |
| US912828ZQ64 | UST 0.625 05/15/30 US TREASURY | GOV | US | USD | AAA | 2,108.98 | 2,108.98 | 0.00% |
| US91282CCE93 | UST 1.250 05/31/28 US TREASURY | GOV | US | USD | AAA | 4,643,291.71 | 4,643,291.71 | 0.20% |
| US91282CCS89 | UST 1.250 08/15/31 US TREASURY | GOV | US | USD | AAA | 17,916.21 | 17,916.21 | 0.00% |
| US91282CCV19 | UST 1.125 08/31/28 US TREASURY | GOV | US | USD | AAA | 5,031,371.83 | 5,031,371.83 | 0.22% |
| US91282CFY21 | UST 3.875 11/30/29 US TREASURY | GOV | US | USD | AAA | 7,148,631.53 | 7,148,631.53 | 0.31% |
| US91282CGB19 | UST 3.875 12/31/29 US TREASURY | GOV | US | USD | AAA | 201.88 | 201.88 | 0.00% |
| US91282CGJ45 | UST 3.500 01/31/30 US TREASURY | GOV | US | USD | AAA | 396,820.57 | 396,820.57 | 0.02% |
| US91282CHF14 | UST 3.750 05/31/30 US TREASURY | GOV | US | USD | AAA | 2,717,511.83 | 2,717,511.83 | 0.12% |
| US91282CJA09 | UST 4.625 09/30/28 US TREASURY | GOV | US | USD | AAA | 963,805.06 | 963,805.06 | 0.04% |
| US91282CJH51 | UST 2.375 10/15/28 US TREASURY | GOV | US | USD | AAA | 2,269,301.71 | 2,269,301.71 | 0.10% |
| US91282CJZ59 | UST 4.000 02/15/34 US TREASURY | GOV | US | USD | AAA | 18,844.05 | 18,844.05 | 0.00% |
| US91282CKF76 | UST 4.125 03/31/31 US TREASURY | GOV | US | USD | AAA | 17,731.99 | 17,731.99 | 0.00% |
| US91282CKJ98 | UST 4.500 04/15/27 US TREASURY | GOV | US | USD | AAA | 8,360,017.61 | 8,360,017.61 | 0.36% |
| US91282CKQ32 | UST 4.375 05/15/34 US TREASURY | GOV | US | USD | AAA | 272,807.43 | 272,807.43 | 0.01% |
| US91282CKQ32 | UST 4.375 05/15/34 US TREASURY | GOV | US | USD | AAA | 719,090.45 | 719,090.45 | 0.03% |
| US91282CLL36 | UST 3.375 09/15/27 US TREASURY | GOV | US | USD | AAA | 605,140.84 | 605,140.84 | 0.03% |
| US91282CLW90 | UST 4.250 11/15/34 US TREASURY | GOV | US | USD | AAA | 31,584.12 | 31,584.12 | 0.00% |
| US91282CLW90 | UST 4.250 11/15/34 US TREASURY | GOV | US | USD | AAA | 11,025,559.34 | 11,025,559.34 | 0.47% |
| US91282CMC28 | UST 4.500 12/31/31 US TREASURY | GOV | US | USD | AAA | 20,392,863.68 | 20,392,863.68 | 0.87% |
| US91282CMF58 | UST 4.250 01/15/28 US TREASURY | GOV | US | USD | AAA | 10,922,903.28 | 10,922,903.28 | 0.47% |
| US91282CMZ13 | UST 3.875 04/30/30 US TREASURY | GOV | US | USD | AAA | 507,649.64 | 507,649.64 | 0.02% |
| US91282CNB36 | UST 1.625 04/15/30 US TREASURY | GOV | US | USD | AAA | 23,150,258.93 | 23,150,258.93 | 0.99% |
| US91282CNF40 | UST 4.125 05/31/32 US TREASURY | GOV | US | USD | AAA | 15,554,716.32 | 15,554,716.32 | 0.67% |
| US91282CNH06 | UST 3.875 06/15/28 US TREASURY | GOV | US | USD | AAA | 305,992.35 | 305,992.35 | 0.01% |
| US91282CNL18 | UST 3.750 06/30/27 US TREASURY | GOV | US | USD | AAA | 705,405.86 | 705,405.86 | 0.03% |
| US91282CPM72 | UST 3.750 11/30/32 US TREASURY | GOV | US | USD | AAA | 4,667,646.89 | 4,667,646.89 | 0.20% |
| US92343V1044 | VERIZON ODSH VERIZON | COM | US | USD | AAA | 18,868,473.19 | 18,868,473.19 | 0.81% |
| US92532F1003 | VERTEX PHARMS ODSH VERTEX PHARMS | COM | US | USD | AAA | 739,916.77 | 739,916.77 | 0.03% |
| US92939U1060 | WEC ENERGY GROUP ODSH WEC ENERGY GROUP | COM | US | USD | AAA | 657,573.59 | 657,573.59 | 0.03% |
| US9311421039 | WALMART ODSH WALMART | COM | US | USD | AAA | 90,600.11 | 90,600.11 | 0.00% |
| US9581021055 | WESTERN DIGITAL ODSH WESTERN DIGITAL | COM | US | USD | AAA | 270.48 | 270.48 | 0.00% |

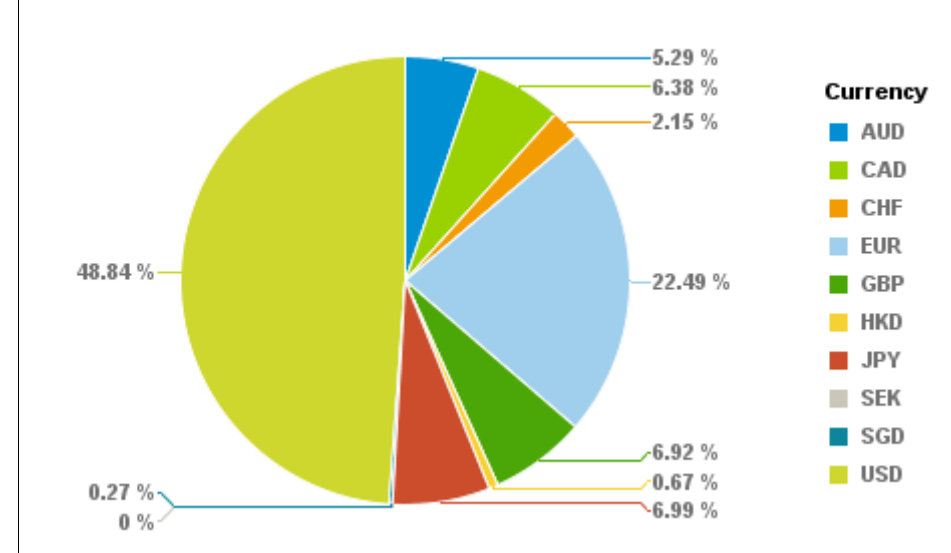
Collateral data - as at 01/04/2026

| ISIN | Name | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
|--------------|------------------------------|-------------|---------|----------|--------|----------------------|-------------------------|----------------|
| US98138H1014 | WORKDAY ODSH WORKDAY | COM | US | USD | AAA | 3,248.00 | 3,248.00 | 0.00% |
| US98389B1008 | XCEL ENERGY ODSH XCEL ENERGY | COM | US | USD | AAA | 397.19 | 397.19 | 0.00% |
| | | | | | | Total: | 2,331,035,837.27 | 100.00% |

Geographical allocation of collateral



Currency allocation of collateral



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 | MERRILL LYNCH INTERNATIONAL (PARENT) | 348,539,662.35 |
| 2 | BARCLAYS CAPITAL SECURITIES LIMITED (PARENT) | 326,372,958.24 |
| 3 | RBC DOMINION SECURITIES INC (PARENT) | 226,496,484.91 |
| 4 | THE BANK OF NOVA SCOTIA -HOUSTON BRANCH (PARENT) | 211,617,124.39 |
| 5 | BNP PARIBAS FINANCIAL MARKETS (PARENT) | 177,230,910.63 |