



Securities Lending Report

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

Report as at 12/06/2025

|                                               |                                                                   |
|-----------------------------------------------|-------------------------------------------------------------------|
| Summary of policy                             |                                                                   |
| % limit on maximum percentage of book on loan | 25%                                                               |
| Revenue Split                                 | 75/25 *                                                           |
| Name of the Fund                              | HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110 |
| Replication Mode                              | Physical replication                                              |
| ISIN Code                                     | IE00BFYDNQ69                                                      |
| Total net assets (AuM)                        | 7,660,838,236                                                     |
| 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 12/06/2025                    |                  |
| Currently on loan in USD (base currency)                      | 1,819,705,650.23 |
| Current percentage on loan (in % of the fund AuM)             | 23.75%           |
| Collateral value (cash and securities) in USD (base currency) | 2,276,697,597.70 |
| Collateral value (cash and securities) in % of loan           | 125%             |

|                                                                           |                  |
|---------------------------------------------------------------------------|------------------|
| Securities lending statistics                                             |                  |
| 12-month average on loan in USD (base currency)                           | 1,803,006,406.00 |
| 12-month average on loan as a % of the fund AuM                           | 23.18%           |
| 12-month maximum on loan in USD                                           | 2,190,254,706.27 |
| 12-month maximum on loan as a % of the fund AuM                           | 25.27%           |
| Gross Return for the fund over the last 12 months in (base currency fund) | 3,704,789.34     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0476%          |

| Collateral data - as at 12/06/2025 |                                  |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                             | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000A3D3Q8                       | ATGV 3.200 07/15/39 AUSTRIA      | GOV         | AT      | EUR      | AA1    | 412.16               | 471.05               | 0.00%  |
| AU000000BSL0                       | BLUESCOPE STL ODSH BLUESCOPE STL | COM         | AU      | AUD      | AAA    | 422,505.07           | 274,726.91           | 0.01%  |
| AU000000CBA7                       | CBA ODSH CBA                     | COM         | AU      | AUD      | AAA    | 467,753.22           | 304,148.77           | 0.01%  |
| AU000000CSL8                       | CSL ODSH CSL                     | COM         | AU      | AUD      | AAA    | 467,878.05           | 304,229.94           | 0.01%  |
| AU000XCLWAM0                       | AUGV 2.750 06/21/35 AUSTRALIA    | GOV         | AU      | AUD      | AAA    | 20,489.66            | 13,323.06            | 0.00%  |
| AU3CB0228823                       | EIB 2.900 10/17/25 MTN EIB       | GOV         | SU      | AUD      |        | 176,349.30           | 114,668.21           | 0.01%  |
| AU3CB0235612                       | EIB 3.100 08/17/26 MTN EIB       | GOV         | SU      | AUD      |        | 174,980.81           | 113,778.37           | 0.00%  |
| AU3CB0250132                       | KOMBK 3.400 07/24/28 MTN KBN     | BND         | NO      | AUD      | AAA    | 809,678.46           | 526,479.98           | 0.02%  |
| AU3CB0286227                       | KOMBK 2.500 08/03/32 MTN KBN     | BND         | NO      | AUD      | AAA    | 1,502,562.41         | 977,016.27           | 0.04%  |
| BE0000336454                       | BEGV 1.900 06/22/38 BELGIUM      | GOV         | BE      | EUR      | AA3    | 35.65                | 40.74                | 0.00%  |

| Collateral data - as at 12/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA00208D4084                       | ARC RESOURCES ODSH ARC RESOURCES       | COM         | CA      | CAD      | AAA    | 14,307,056.49        | 10,440,684.94        | 0.46%  |
| CA0213611001                       | ALTAGA ODSH ALTAGA                     | COM         | CA      | CAD      | AAA    | 14,307,060.83        | 10,440,688.12        | 0.46%  |
| CA02215R1073                       | ALTUS GRP ODSH ALTUS GRP               | REI         | CA      | CAD      | AAA    | 14,307,079.06        | 10,440,701.42        | 0.46%  |
| CA04045U1021                       | ARITZI ODSH ARITZI                     | COM         | CA      | CAD      | AAA    | 14,307,047.03        | 10,440,678.04        | 0.46%  |
| CA04682R1073                       | ATHABASCA OIL ODSH ATHABASCA OIL       | COM         | CA      | CAD      | AAA    | 11,433,199.98        | 8,343,465.97         | 0.37%  |
| CA05577W2004                       | BRP ODSH BRP                           | COM         | CA      | CAD      | AAA    | 14,307,077.04        | 10,440,699.94        | 0.46%  |
| CA0636711016                       | BMO ODSH BMO                           | COM         | CA      | CAD      | AAA    | 29,978,780.86        | 21,877,246.82        | 0.96%  |
| CA0641491075                       | BANK NOVA ODSH BANK NOVA               | COM         | CA      | CAD      | AAA    | 15,859,844.60        | 11,573,844.06        | 0.51%  |
| CA12532H1047                       | CGI CA ODSH CGI CA                     | COM         | CA      | CAD      | AAA    | 594,879.99           | 434,118.27           | 0.02%  |
| CA1254911003                       | CI FINANCIAL ODSH CI FINANCIAL         | COM         | CA      | CAD      | AAA    | 693,531.00           | 506,109.60           | 0.02%  |
| CA135087F825                       | CAGV 1.000 06/01/27 CANADA             | GOV         | CA      | CAD      | AAA    | 111,384.52           | 81,283.71            | 0.00%  |
| CA135087H722                       | CAGV 2.000 12/01/51 CANADA             | GOV         | CA      | CAD      | AAA    | 746,843.71           | 545,014.96           | 0.02%  |
| CA135087J397                       | CAGV 2.250 06/01/29 CANADA             | GOV         | CA      | CAD      | AAA    | 78,430.30            | 57,235.12            | 0.00%  |
| CA135087M680                       | CAGV 1.750 12/01/53 CANADA             | GOV         | CA      | CAD      | AAA    | 16,696.08            | 12,184.09            | 0.00%  |
| CA135087N670                       | CAGV 2.250 12/01/29 CANADA             | GOV         | CA      | CAD      | AAA    | 974.63               | 711.25               | 0.00%  |
| CA135087P576                       | CAGV 3.500 03/01/28 CANADA             | GOV         | CA      | CAD      | AAA    | 1,031.09             | 752.45               | 0.00%  |
| CA135087Q236                       | CAGV 2.750 06/01/33 CANADA             | GOV         | CA      | CAD      | AAA    | 27,097.23            | 19,774.41            | 0.00%  |
| CA135087Q723                       | CAGV 3.250 12/01/33 CANADA             | GOV         | CA      | CAD      | AAA    | 2,999.75             | 2,189.09             | 0.00%  |
| CA135087R556                       | CAGV 4.000 05/01/26 CANADA             | GOV         | CA      | CAD      | AAA    | 9,162.06             | 6,686.09             | 0.00%  |
| CA135087S398                       | CAGV 3.250 11/01/26 CANADA             | GOV         | CA      | CAD      | AAA    | 21,280.56            | 15,529.65            | 0.00%  |
| CA135087S471                       | CAGV 2.750 03/01/30 CANADA             | GOV         | CA      | CAD      | AAA    | 917,435.99           | 669,505.99           | 0.03%  |
| CA135087S620                       | CAGV 3.250 06/01/35 CANADA             | GOV         | CA      | CAD      | AAA    | 9,933.09             | 7,248.75             | 0.00%  |
| CA135087WL43                       | CAGV 5.750 06/01/29 CANADA             | GOV         | CA      | CAD      | AAA    | 18,860.19            | 13,763.37            | 0.00%  |
| CA135087XG49                       | CAGV 5.750 06/01/33 CANADA             | GOV         | CA      | CAD      | AAA    | 9,400.52             | 6,860.10             | 0.00%  |
| CA1360691010                       | CIBC ODSH CIBC                         | COM         | CA      | CAD      | AAA    | 15,859,714.98        | 11,573,749.47        | 0.51%  |
| CA14042M1023                       | CAPITAL PWR ODSH CAPITAL PWR           | COM         | CA      | CAD      | AAA    | 14,307,031.52        | 10,440,666.73        | 0.46%  |
| CA21037X1006                       | CONSTEL SOFTWARE ODSH CONSTEL SOFTWARE | COM         | CA      | CAD      | AAA    | 14,001,662.29        | 10,217,821.17        | 0.45%  |
| CA2861812014                       | ELEMENT FLEET ODSH ELEMENT FLEET       | COM         | CA      | CAD      | AAA    | 2,443,725.68         | 1,783,327.68         | 0.08%  |
| CA2908761018                       | EMERA ODSH EMERA                       | COM         | CA      | CAD      | AAA    | 8,681,113.99         | 6,335,109.97         | 0.28%  |
| CA29250N1050                       | ENBRIDGE INC ODSH ENBRIDGE INC         | COM         | CA      | CAD      | AAA    | 10,729,456.76        | 7,829,903.91         | 0.34%  |
| CA29269R1055                       | ENERFLEX ODSH ENERFLEX                 | COM         | CA      | CAD      | AAA    | 14,307,071.55        | 10,440,695.93        | 0.46%  |
| CA3495531079                       | FORTIS ODSH FORTIS                     | COM         | CA      | CAD      | AAA    | 15,859,852.74        | 11,573,850.00        | 0.51%  |
| CA3748252069                       | GIBSON ENERGY ODSH GIBSON ENERGY       | COM         | CA      | CAD      | AAA    | 7,653,866.92         | 5,585,468.48         | 0.25%  |
| CA39138C1068                       | GREAT WEST LIFE ODSH GREAT WEST LIFE   | COM         | CA      | CAD      | AAA    | 6,295,274.50         | 4,594,025.18         | 0.20%  |
| CA4495861060                       | IGM FINANCIAL ODSH IGM FINANCIAL       | COM         | CA      | CAD      | AAA    | 2,070,290.98         | 1,510,810.83         | 0.07%  |
| CA45790B1040                       | INNERGEX ODSH INNERGEX                 | COM         | CA      | CAD      | AAA    | 7,654,811.83         | 5,586,158.04         | 0.25%  |
| CA4932711001                       | KEYERA ODSH KEYERA                     | COM         | CA      | CAD      | AAA    | 14,307,051.62        | 10,440,681.39        | 0.46%  |
| CA53626N1024                       | LIONSGATE ODSH LIONSGATE               | COM         | US      | USD      | AAA    | 287,366.54           | 287,366.54           | 0.01%  |
| CA5527041084                       | MEG ENERGY ODSH MEG ENERGY             | COM         | CA      | CAD      | AAA    | 280.94               | 205.02               | 0.00%  |

| Collateral data - as at 12/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA56501R1064                       | MANULIFE FINANCI ODSH MANULIFE FINANCI | COM         | CA      | CAD      | AAA    | 2,486,206.90         | 1,814,328.68         | 0.08%  |
| CA62910L1022                       | NFI GROUP ODSH NFI GROUP               | COM         | CA      | CAD      | AAA    | 10,592,686.19        | 7,730,094.54         | 0.34%  |
| CA6330671034                       | NATL BK CANADA ODSH NATL BK CANADA     | COM         | CA      | CAD      | AAA    | 15,859,738.76        | 11,573,766.82        | 0.51%  |
| CA6665111002                       | NORTHLAND PWR CA ODSH NORTHLAND PWR CA | COM         | CA      | CAD      | AAA    | 5,916,400.00         | 4,317,538.58         | 0.19%  |
| CA68272K1030                       | ONEX CORP ODSH ONEX CORP               | COM         | CA      | CAD      | AAA    | 14,307,022.49        | 10,440,660.14        | 0.46%  |
| CA683234SL32                       | ONTAR 5.850 03/08/33 MTN ONTARIO       | BND         | CA      | CAD      | AAA    | 1,158.54             | 845.45               | 0.00%  |
| CA74061A1084                       | PREM BRANDS HOLD ODSH PREM BRANDS HOLD | COM         | CA      | CAD      | AAA    | 4,163,830.50         | 3,038,587.46         | 0.13%  |
| CA7481932084                       | QUEBECOR ODSH QUEBECOR                 | COM         | CA      | CAD      | AAA    | 14,306,976.53        | 10,440,626.60        | 0.46%  |
| CA7800871021                       | RBC ODSH RBC                           | COM         | CA      | CAD      | AAA    | 15,859,610.62        | 11,573,673.31        | 0.51%  |
| CA8667961053                       | SUN LIFE ODSH SUN LIFE                 | COM         | CA      | CAD      | AAA    | 14,006,941.39        | 10,221,673.63        | 0.45%  |
| CA8672241079                       | SUNCOR ENERGY ODSH SUNCOR ENERGY       | COM         | CA      | CAD      | AAA    | 8,819,257.70         | 6,435,921.41         | 0.28%  |
| CA86828P1036                       | SUPERIOR PLUS ODSH SUPERIOR PLUS       | COM         | CA      | CAD      | AAA    | 3,434,875.31         | 2,506,626.78         | 0.11%  |
| CA87241L1094                       | TFI INTL ODSH TFI INTL                 | COM         | CA      | CAD      | AAA    | 13,567,189.75        | 9,900,761.48         | 0.43%  |
| CA87262K1057                       | TMX GRP ODSH TMX GRP                   | COM         | CA      | CAD      | AAA    | 14,307,053.54        | 10,440,682.80        | 0.46%  |
| CA87505Y4094                       | TAMARACK VALLEY ODSH TAMARACK VALLEY   | COM         | CA      | CAD      | AAA    | 11,783,995.18        | 8,599,461.47         | 0.38%  |
| CA87807B1076                       | TC ENERGY ODSH TC ENERGY               | COM         | CA      | CAD      | AAA    | 114,582.24           | 83,617.27            | 0.00%  |
| CA8910546032                       | TOREX GOLD ODSH TOREX GOLD             | COM         | CA      | CAD      | AAA    | 14,307,077.25        | 10,440,700.09        | 0.46%  |
| CA8911605092                       | TD ODSH TD                             | COM         | CA      | CAD      | AAA    | 14,119,329.84        | 10,303,689.97        | 0.45%  |
| CA89346D1078                       | TRANSALTA ODSH TRANSALTA               | COM         | CA      | CAD      | AAA    | 10,984,544.99        | 8,016,056.52         | 0.35%  |
| CA89679A2092                       | TRISURA GROUP ODSH TRISURA GROUP       | COM         | CA      | CAD      | AAA    | 14,307,058.39        | 10,440,686.33        | 0.46%  |
| CA95083R1001                       | WESDOME GOLD ODSH WESDOME GOLD         | COM         | CA      | CAD      | AAA    | 7,756,747.45         | 5,660,546.35         | 0.25%  |
| CH0012214059                       | HOLCIM ODSH HOLCIM                     | COM         | CH      | CHF      |        | 30,949.86            | 37,657.07            | 0.00%  |
| CH0114405324                       | GARMIN ODSH GARMIN                     | COM         | US      | USD      | AAA    | 1,032,699.30         | 1,032,699.30         | 0.05%  |
| CH0198251305                       | COCA COLA ODSH COCA COLA               | CST         | GB      | GBP      | AA3    | 7,433,527.66         | 10,037,545.92        | 0.44%  |
| DE0001102531                       | DEGV 02/15/31 GERMANY                  | GOV         | DE      | EUR      | AAA    | 2,033.88             | 2,324.53             | 0.00%  |
| DE0006047004                       | HEIDELBERG MATER ODSH HEIDELBERG MATER | COM         | DE      | EUR      | AAA    | 401,254.60           | 458,593.88           | 0.02%  |
| DE0007236101                       | SIEMENS ODSH SIEMENS                   | COM         | DE      | EUR      | AAA    | 791,464.16           | 904,564.38           | 0.04%  |
| DE0008430026                       | MUNICH RE GROUP ODSH MUNICH RE GROUP   | COM         | DE      | EUR      | AAA    | 1,493,079.94         | 1,706,441.06         | 0.07%  |
| DE000BU25026                       | DEGV 2.100 04/12/29 GERMANY            | GOV         | DE      | EUR      | AAA    | 2,352,901.67         | 2,689,131.31         | 0.12%  |
| DE000BU35025                       | DEGV 2.100 04/12/29 GERMANY            | GOV         | DE      | EUR      | AAA    | 2,841,515.78         | 3,247,568.38         | 0.14%  |
| DE000BU3Z005                       | DEGV 2.300 02/15/33 GERMANY            | GOV         | DE      | EUR      | AAA    | 728.59               | 832.71               | 0.00%  |
| DE000ENER6Y0                       | SIEMENS ENERG ODSH SIEMENS ENERG       | COM         | DE      | EUR      | AAA    | 791,445.44           | 904,542.99           | 0.04%  |
| DK0009922320                       | DKGV 4.500 11/15/39 DENMARK            | GOV         | DK      | DKK      | AAA    | 9,033,001.07         | 1,386,800.49         | 0.06%  |
| DK0009923138                       | DKGV 1.750 11/15/25 DENMARK            | GOV         | DK      | DKK      | AAA    | 9,033,000.99         | 1,386,800.48         | 0.06%  |
| DK0009923567                       | DKGV 0.500 11/15/27 DENMARK            | GOV         | DK      | DKK      | AAA    | 2,495,272.26         | 383,089.16           | 0.02%  |
| DK0009923724                       | DKGV 0.100 11/15/30 DENMARK            | GOV         | DK      | DKK      | AAA    | 2,491,151.92         | 382,456.58           | 0.02%  |
| DK0009923807                       | DKGV 0.500 11/15/29 DENMARK            | GOV         | DK      | DKK      | AAA    | 9,033,001.07         | 1,386,800.49         | 0.06%  |
| DK0009924532                       | DKGV 2.250 11/15/33 DENMARK            | GOV         | DK      | DKK      | AAA    | 66,309.97            | 10,180.30            | 0.00%  |
| DK0009924888                       | DKGV 2.250 11/15/26 DENMARK            | GOV         | DK      | DKK      | AAA    | 5,018,333.62         | 770,444.67           | 0.03%  |

| Collateral data - as at 12/06/2025 |                                                 |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| DK0009924961                       | DKGV 2.250 11/15/35 DENMARK                     | GOV         | DK      | DKK      | AAA    | 1,339,295.86         | 205,616.73           | 0.01%  |
| FI4000006176                       | FIGV 4.000 07/04/25 FINLAND                     | GOV         | FI      | EUR      | AA1    | 12,488.06            | 14,272.60            | 0.00%  |
| FI4000369467                       | FIGV 0.500 09/15/29 FINLAND                     | GOV         | FI      | EUR      | AA1    | 13,911.22            | 15,899.14            | 0.00%  |
| FI4000557525                       | FIGV 2.875 04/15/29 FINLAND                     | GOV         | FI      | EUR      | AA1    | 13,352.78            | 15,260.89            | 0.00%  |
| FR0000120073                       | AIR LIQUIDE ODSH AIR LIQUIDE                    | COM         | FR      | EUR      | AA2    | 169,794.02           | 194,057.59           | 0.01%  |
| FR0000120578                       | SANOFI FR ODSH SANOFI FR                        | COM         | FR      | EUR      | AA2    | 8,682,665.40         | 9,923,418.24         | 0.44%  |
| FR0000120693                       | PERNOD RICARD ODSH PERNOD RICARD                | COM         | FR      | EUR      | AA2    | 658,926.02           | 753,086.54           | 0.03%  |
| FR0000121014                       | LVMH ODSH LVMH                                  | COM         | FR      | EUR      | AA2    | 4,700,115.28         | 5,371,761.73         | 0.24%  |
| FR0000121329                       | THALES ODSH THALES                              | COM         | FR      | EUR      | AA2    | 165,309.62           | 188,932.36           | 0.01%  |
| FR0000124141                       | VEOLIA ENVIRON ODSH VEOLIA ENVIRON              | COM         | FR      | EUR      | AA2    | 478,754.64           | 547,168.67           | 0.02%  |
| FR0000125338                       | CAPGEMINI ODSH CAPGEMINI                        | COM         | FR      | EUR      | AA2    | 4,890,622.77         | 5,589,492.73         | 0.25%  |
| FR0000130809                       | SOCIETE GENERALE ODSH SOCIETE GENERALE          | COM         | FR      | EUR      | AA2    | 4,700,270.41         | 5,371,939.03         | 0.24%  |
| FR0000131906                       | RENAULT ODSH RENAULT                            | COM         | FR      | EUR      | AA2    | 4,047,816.67         | 4,626,249.65         | 0.20%  |
| FR0000571150                       | FRGV 6.000 10/25/25 FRANCE                      | GOV         | FR      | EUR      | AA2    | 0.00                 | 0.00                 | 0.00%  |
| FR0000571218                       | FRGV 5.500 04/25/29 FRANCE                      | GOV         | FR      | EUR      | AA2    | 2,861,683.38         | 3,270,617.92         | 0.14%  |
| FR0010773192                       | FRGV 4.500 04/25/41 FRANCE                      | GOV         | FR      | EUR      | AA2    | 2,779,953.84         | 3,177,209.23         | 0.14%  |
| FR0013404969                       | FRGV 1.500 05/25/50 FRANCE                      | GOV         | FR      | EUR      | AA2    | 51.61                | 58.98                | 0.00%  |
| FR0014003TT8                       | DASSAULT SYSTEM ODSH DASSAULT SYSTEM            | COM         | FR      | EUR      | AA2    | 19,104,422.65        | 21,834,444.55        | 0.96%  |
| FR0014007L00                       | FRGV 05/25/32 FRANCE                            | GOV         | FR      | EUR      | AA2    | 366.71               | 419.11               | 0.00%  |
| FR001400AIN5                       | FRGV 0.750 02/25/28 FRANCE                      | GOV         | FR      | EUR      | AA2    | 5,900.46             | 6,743.64             | 0.00%  |
| GB0000536739                       | ORD GBP0.10 ASHTEAD GROUP                       | CST         | GB      | GBP      | AA3    | 12,371,032.28        | 16,704,693.96        | 0.73%  |
| GB0001990497                       | ORD GBP0.25 CITY OF LONDON INVESTMENT TRUST     | CST         | GB      | GBP      | AA3    | 295,385.34           | 398,860.95           | 0.02%  |
| GB0003096442                       | ORD GBP0.10 ELECTROCOMPONENTS                   | CST         | GB      | GBP      | AA3    | 98,177.58            | 132,569.89           | 0.01%  |
| GB0004082847                       | USD0.50 STANDARD CHARTERED PLC                  | CST         | GB      | GBP      | AA3    | 835,455.33           | 1,128,121.35         | 0.05%  |
| GB0004726096                       | ORD GBP0.0333 SPIRENT                           | CST         | GB      | GBP      | AA3    | 664,152.60           | 896,810.04           | 0.04%  |
| GB0007188757                       | ORD GBP0.10(REGD) RIO TINTO                     | CST         | GB      | GBP      | AA3    | 1,158,018.65         | 1,563,680.92         | 0.07%  |
| GB0007908733                       | ORD GBP0.50 SCOT & SOUTHERN ENERGY              | CST         | GB      | GBP      | AA3    | 328,762.75           | 443,930.71           | 0.02%  |
| GB0007908733                       | ORD GBP0.50 SCOT & SOUTHERN ENERGY              | CST         | GB      | GBP      | AA3    | 1,444,381.12         | 1,950,358.23         | 0.09%  |
| GB0007918872                       | ORD SCHRODER ASIA PACIFIC FUND                  | CST         | GB      | GBP      | AA3    | 104.69               | 141.36               | 0.00%  |
| GB0007973794                       | ORD GBP0.02 SERCO GROUP                         | CST         | GB      | GBP      | AA3    | 68,134.26            | 92,002.18            | 0.00%  |
| GB0007980591                       | ORD USD0.25 BP PLC                              | CST         | GB      | GBP      | AA3    | 1,405,692.41         | 1,898,116.58         | 0.08%  |
| GB0008706128                       | ORD GBP0.25 LLOYDS BANKING GROUP                | CST         | GB      | GBP      | AA3    | 1,158,100.96         | 1,563,792.06         | 0.07%  |
| GB0009895292                       | ORD USD0.25 ASTRAZENECA                         | CST         | GB      | GBP      | AA3    | 6,344,674.56         | 8,567,259.74         | 0.38%  |
| GB0031348658                       | ORD 25P BARCLAYS BANK PLC                       | CST         | GB      | GBP      | AA3    | 7,433,541.38         | 10,037,564.45        | 0.44%  |
| GB0032452392                       | UKT 4 1/4 03/07/36 UK TREASURY                  | GIL         | GB      | GBP      | AA3    | 702.50               | 948.59               | 0.00%  |
| GB0033195214                       | ORD 15 5/7P KINGFISHER                          | CST         | GB      | GBP      | AA3    | 123,600.75           | 166,898.98           | 0.01%  |
| GB00B06QFB75                       | ORD SHARES 0.005 P EACH I.G. GROUP HOLDINGS PLC | CST         | GB      | GBP      | AA3    | 205,675.40           | 277,724.97           | 0.01%  |
| GB00B0CNHZ09                       | UKTI 1 1/4 11/22/55 UK TREASURY                 | GIL         | GB      | GBP      | AA3    | 205,421.66           | 277,382.35           | 0.01%  |
| GB00B135BJ46                       | ORD GBP0.025 SAVILLS PLC                        | CST         | GB      | GBP      | AA3    | 8,695.47             | 11,741.56            | 0.00%  |

| Collateral data - as at 12/06/2025 |                                            |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                       | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00B188SR50                       | ORD GBP0.0001 INTL PUBLIC PARTNERSHIPS LTD | CST         | GB      | GBP      | AA3    | 287,653.46           | 388,420.54           | 0.02%  |
| GB00B2B0DG97                       | RELX PLC GBP0.1444 RELX PLC                | CST         | GB      | GBP      | AA3    | 39.14                | 52.85                | 0.00%  |
| GB00B2QPKJ12                       | ORD USD0.50 FRESNILLO PLC                  | CST         | GB      | GBP      | AA3    | 7,433,531.16         | 10,037,550.65        | 0.44%  |
| GB00B46CGH68                       | UKTI 0 3/4 03/22/34 UK TREASURY            | GIL         | GB      | GBP      | AA3    | 518,414.75           | 700,019.17           | 0.03%  |
| GB00B62Z3C74                       | ORD 1P FIDELITY CHINA SPECIAL SITUATIONS   | CST         | GB      | GBP      | AA3    | 154,921.50           | 209,191.62           | 0.01%  |
| GB00B63H8491                       | ROLLS ROYCE ODSH ROLLS ROYCE               | CST         | GB      | GBP      | AA3    | 17,331,022.92        | 23,402,205.03        | 1.03%  |
| GB00B6RNH572                       | UKT 3 3/4 07/22/52 UK TREASURY             | GIL         | GB      | GBP      | AA3    | 3,411,071.99         | 4,605,995.07         | 0.20%  |
| GB00B84Z9V04                       | UKT 3 1/4 01/22/44 UK TREASURY             | GIL         | GB      | GBP      | AA3    | 3,411,071.99         | 4,605,995.07         | 0.20%  |
| GB00BD3VFW73                       | CONVATEC GROUP ODSH CONVATEC GROUP         | CST         | GB      | GBP      | AA3    | 1,271,886.63         | 1,717,437.67         | 0.08%  |
| GB00BD9MZZ71                       | UKTI 018 11/22/65 UK TREASURY              | GIL         | GB      | GBP      | AA3    | 1.49                 | 2.01                 | 0.00%  |
| GB00BDR05C01                       | NATIONAL GRID ODSH NATIONAL GRID           | CST         | GB      | GBP      | AA3    | 16,169,680.80        | 21,834,036.41        | 0.96%  |
| GB00BDRHNP05                       | UKT 1Q 07/22/27 UK TREASURY                | GIL         | GB      | GBP      | AA3    | 3,411,071.99         | 4,605,995.07         | 0.20%  |
| GB00BDX8CX86                       | UKTI 0 1/8 03/22/68 UK TREASURY            | GIL         | GB      | GBP      | AA3    | 518,615.99           | 700,290.91           | 0.03%  |
| GB00BGDT3G23                       | RIGHTMOVE ODSH RIGHTMOVE                   | CST         | GB      | GBP      | AA3    | 1,787,966.18         | 2,414,303.61         | 0.11%  |
| GB00BHJYC057                       | INTERCONTINENTAL ODSH INTERCONTINENTAL     | CST         | GB      | GBP      | AA3    | 7,433,496.00         | 10,037,503.17        | 0.44%  |
| GB00BJLR0J16                       | UKT 158 10/22/54 UK Treasury               | GIL         | GB      | GBP      | AA3    | 3,411,071.99         | 4,605,995.07         | 0.20%  |
| GB00BJQWYH73                       | UKT 1 1/4 10/22/41 UNITED KINGDOM          | GIL         | GB      | GBP      | AA3    | 3,411,071.99         | 4,605,995.07         | 0.20%  |
| GB00BKFB1C65                       | M&G ODSH M&G                               | CST         | GB      | GBP      | AA3    | 1,494,313.59         | 2,017,782.40         | 0.09%  |
| GB00BL6C7720                       | UKT 4 1/8 01/29/27 UK Treasury             | GIL         | GB      | GBP      | AA3    | 3,411,071.99         | 4,605,995.07         | 0.20%  |
| GB00BLBDX619                       | UKT 1 1\8 10/22/2073 UK Treasury           | GIL         | GB      | GBP      | AA3    | 690,778.16           | 932,762.72           | 0.04%  |
| GB00BLPK7227                       | UKT 0 1/2 01/31/29 UK Treasury             | GIL         | GB      | GBP      | AA3    | 380.04               | 513.17               | 0.00%  |
| GB00BM8PJY71                       | NATWEST GRP ODSH NATWEST GRP               | CST         | GB      | GBP      | AA3    | 7,433,537.81         | 10,037,559.63        | 0.44%  |
| GB00BM8PJY71                       | NATWEST GRP ODSH NATWEST GRP               | CST         | GB      | GBP      | AA3    | 15,770,639.80        | 21,295,208.47        | 0.94%  |
| GB00BM8Z2V59                       | UKT 1 1/2 07/31/53 UK Treasury             | GIL         | GB      | GBP      | AA3    | 161,989.85           | 218,736.06           | 0.01%  |
| GB00BMF9LF76                       | GBGV 4.000 10/22/63 UNITED KINGDOM         | GIL         | GB      | GBP      | AA3    | 393,690.90           | 531,603.66           | 0.02%  |
| GB00BMF9LJ15                       | UKTI 0 3/4 11/22/33 UK Treasury            | GIL         | GB      | GBP      | AA3    | 518,615.99           | 700,290.91           | 0.03%  |
| GB00BMJ6DW54                       | INFORMA ODSH INFORMA                       | CST         | GB      | GBP      | AA3    | 7,433,534.85         | 10,037,555.63        | 0.44%  |
| GB00BMTS0Z37                       | JPMORGAN ESCT ODSH JPMORGAN ESCT           | CST         | GB      | GBP      | AA3    | 380,717.49           | 514,085.57           | 0.02%  |
| GB00BN7SWP63                       | GSK ODSH GSK                               | CST         | GB      | GBP      | AA3    | 5,109,238.56         | 6,899,041.61         | 0.30%  |
| GB00BNC5T391                       | DELIVEROO ODSH DELIVEROO                   | CST         | GB      | GBP      | AA3    | 1,302,010.94         | 1,758,114.75         | 0.08%  |
| GB00BP92CJ43                       | TATE & LYLE ODSH TATE & LYLE               | CST         | GB      | GBP      | AA3    | 351,656.35           | 474,844.10           | 0.02%  |
| GB00BPJJKP77                       | UKT 43/4 10/22/43 UK Treasury              | GIL         | GB      | GBP      | AA3    | 1,720,214.16         | 2,322,817.57         | 0.10%  |
| GB00BPSNB460                       | UKT 3 34 03/07/27 UK treasury              | GIL         | GB      | GBP      | AA3    | 1,887,321.26         | 2,548,463.49         | 0.11%  |
| GB00BPSNBB36                       | UKT 4 3/8 07/31/54 UK Treasury             | GIL         | GB      | GBP      | AA3    | 1,720,214.24         | 2,322,817.67         | 0.10%  |
| GB00BPSNBF73                       | UKT 4 10/22/31 UK Treasury                 | GIL         | GB      | GBP      | AA3    | 167,106.93           | 225,645.69           | 0.01%  |
| GB00BQC4R999                       | UKT 3 3/4 01/29/38 UK Treasury             | GIL         | GB      | GBP      | AA3    | 167,107.22           | 225,646.08           | 0.01%  |
| GB00BQC82B83                       | UKT 41/8 07/22/29 Corp UK Treasury         | GIL         | GB      | GBP      | AA3    | 167,106.74           | 225,645.43           | 0.01%  |
| GB00BQC82D08                       | UKT 4 3/8 01/31/2040 UK TREASURY           | GIL         | GB      | GBP      | AA3    | 1,885,272.12         | 2,545,696.52         | 0.11%  |
| GB00BR3YV268                       | POLAR CAPITAL ODSH POLAR CAPITAL           | CST         | GB      | GBP      | AA3    | 164,804.64           | 222,536.89           | 0.01%  |

| Collateral data - as at 12/06/2025 |                                      |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00BSQNR93                        | UKT 43/8 03/07/28 UK Treasury        | GIL         | GB      | GBP      | AA3    | 108,682.61           | 146,754.91           | 0.01%  |
| GB00BT7J0027                       | UKT 4 Â½ 03/07/35 Corp UK TREASURY   | GIL         | GB      | GBP      | AA3    | 1,887,113.54         | 2,548,183.00         | 0.11%  |
| GB00BT7J0134                       | UKT1 1 7/8 09/22/49 Corp UK TREASURY | GIL         | GB      | GBP      | AA3    | 1,104,771.18         | 1,491,780.48         | 0.07%  |
| GB00BTK05J60                       | ANGLO AMERCN ODSH ANGLO AMERCN       | CST         | GB      | GBP      | AA3    | 14,530,247.19        | 19,620,297.40        | 0.86%  |
| GB00BV9FP302                       | COMPUTACENTER ODSH COMPUTACENTER     | CST         | GB      | GBP      | AA3    | 80,326.40            | 108,465.32           | 0.00%  |
| GB00BY9D0Y18                       | DIRECT LINE INS ODSH DIRECT LINE INS | CST         | GB      | GBP      | AA3    | 2,918,163.70         | 3,940,417.45         | 0.17%  |
| GB00BZ1NTB69                       | UKT1 0 1/8 08/10/28 UK TREASURY      | GIL         | GB      | GBP      | AA3    | 129,789.92           | 175,256.26           | 0.01%  |
| GG00BB0RDB98                       | BLUEFIELD SOLAR ODSH BLUEFIELD SOLAR | CST         | GB      | GBP      | AA3    | 693,942.79           | 937,035.95           | 0.04%  |
| IE0001827041                       | CRH ODSH CRH                         | COM         | US      | USD      | AAA    | 29,148,292.14        | 29,148,292.14        | 1.28%  |
| IE000S9YS762                       | LINDE ODSH LINDE                     | COM         | US      | USD      | AAA    | 6,195,180.48         | 6,195,180.48         | 0.27%  |
| IE00B4BNMY34                       | ACCENTURE ODSH ACCENTURE             | COM         | US      | USD      | AAA    | 3,372,927.63         | 3,372,927.63         | 0.15%  |
| IE00BDB6Q211                       | WILLIS TOWERS ODSH WILLIS TOWERS     | COM         | US      | USD      | AAA    | 2,098,093.82         | 2,098,093.82         | 0.09%  |
| IE00BK9ZQ967                       | TRANE TECH ODSH TRANE TECH           | COM         | US      | USD      | AAA    | 991,474.62           | 991,474.62           | 0.04%  |
| IE00BLP1HW54                       | AON ODSH AON                         | COM         | US      | USD      | AAA    | 40,111.96            | 40,111.96            | 0.00%  |
| IE00BTN1Y115                       | MEDTRONIC ODSH MEDTRONIC             | COM         | US      | USD      | AAA    | 6,195,145.96         | 6,195,145.96         | 0.27%  |
| IM00B5VQMV65                       | GVC HOLDINGS ODSH GVC HOLDINGS       | CST         | GB      | GBP      | AA3    | 2,119,252.54         | 2,861,641.96         | 0.13%  |
| IT0000066123                       | BPER BANCA ODSH BPER BANCA           | COM         | IT      | EUR      |        | 8,942,218.45         | 10,220,061.42        | 0.45%  |
| IT0000072170                       | FINECOBANK ODSH FINECOBANK           | COM         | IT      | EUR      |        | 985,773.93           | 1,126,641.02         | 0.05%  |
| IT0000072618                       | INTESA SANPAOLO ODSH INTESA SANPAOLO | COM         | IT      | EUR      |        | 1,580,997.99         | 1,806,922.60         | 0.08%  |
| IT0000784196                       | BANCA SONDRIO ODSH BANCA SONDRIO     | COM         | IT      | EUR      |        | 8,942,211.27         | 10,220,053.21        | 0.45%  |
| IT0001078911                       | INTERPUMP ODSH INTERPUMP             | COM         | IT      | EUR      |        | 648,904.67           | 741,633.14           | 0.03%  |
| IT0001233417                       | A2A ODSH A2A                         | COM         | IT      | EUR      |        | 8,942,216.79         | 10,220,059.52        | 0.45%  |
| IT0001347308                       | BUZZI ODSH BUZZI                     | COM         | IT      | EUR      |        | 8,942,202.54         | 10,220,043.23        | 0.45%  |
| IT0003132476                       | ENI ODSH ENI                         | COM         | IT      | EUR      |        | 8,942,215.24         | 10,220,057.75        | 0.45%  |
| IT0003261697                       | AZIMUT ODSH AZIMUT                   | COM         | IT      | EUR      |        | 8,942,217.58         | 10,220,060.42        | 0.45%  |
| IT0003492391                       | DIASORIN ODSH DIASORIN               | COM         | IT      | EUR      |        | 283,849.58           | 324,411.68           | 0.01%  |
| IT0003828271                       | RECORDATI ODSH RECORDATI             | COM         | IT      | EUR      |        | 8,942,219.80         | 10,220,062.96        | 0.45%  |
| IT0004764699                       | BRUNELLO ODSH BRUNELLO               | COM         | IT      | EUR      |        | 7,632,981.66         | 8,723,734.70         | 0.38%  |
| JE00B4T3BW64                       | ORD USD0.01 GLENCORE INTERNATIONAL   | CST         | GB      | GBP      | AA3    | 11,570,708.62        | 15,624,011.16        | 0.69%  |
| JE00BYVQYS01                       | REGUS ODSH REGUS                     | CST         | GB      | GBP      | AA3    | 522,579.55           | 705,642.93           | 0.03%  |
| JP1024521P98                       | JPGV 0.005 09/01/25 JAPAN            | GOV         | JP      | JPY      | A1     | 97,211,943.24        | 669,550.20           | 0.03%  |
| JP1024611Q64                       | JPGV 0.400 06/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 654,815,015.82       | 4,510,058.25         | 0.20%  |
| JP1024621Q70                       | JPGV 0.400 07/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 654,795,655.78       | 4,509,924.91         | 0.20%  |
| JP1024641Q92                       | JPGV 0.400 09/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 38,590,104.41        | 265,790.51           | 0.01%  |
| JP1024681R19                       | JPGV 0.600 01/01/27 JAPAN            | GOV         | JP      | JPY      | A1     | 839,156,701.24       | 5,779,717.19         | 0.25%  |
| JP1051691Q60                       | JPGV 0.500 03/20/29 JAPAN            | GOV         | JP      | JPY      | A1     | 501,612,544.00       | 3,454,871.59         | 0.15%  |
| JP1051701Q76                       | JPGV 0.600 06/20/29 JAPAN            | GOV         | JP      | JPY      | A1     | 547,485,288.25       | 3,770,821.50         | 0.17%  |
| JP1051771R39                       | JPGV 1.100 12/20/29 JAPAN            | GOV         | JP      | JPY      | A1     | 139,889,985.48       | 963,496.51           | 0.04%  |
| JP1103711P74                       | JPGV 0.400 06/20/33 JAPAN            | GOV         | JP      | JPY      | A1     | 840,262,028.93       | 5,787,330.17         | 0.25%  |

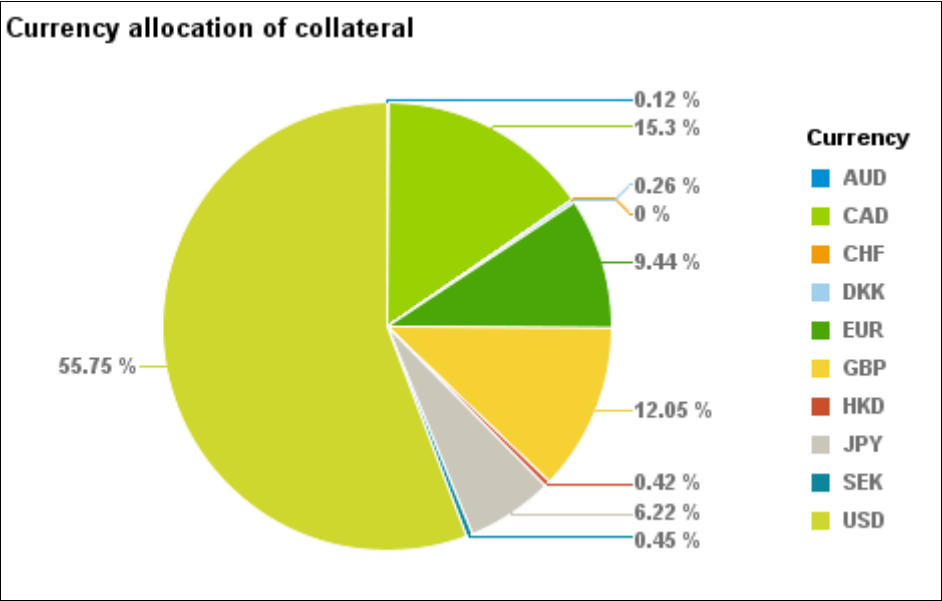
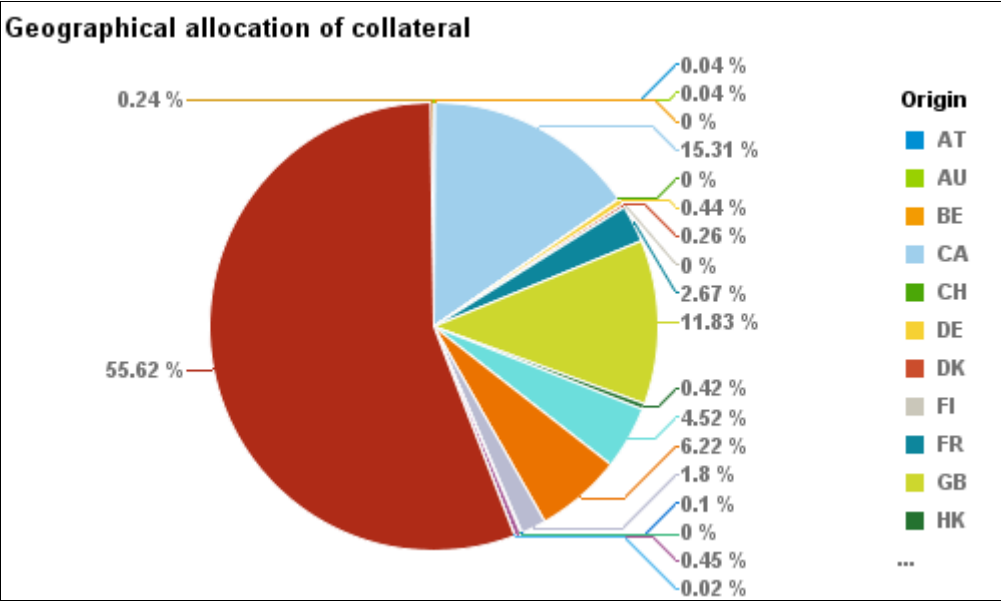
| Collateral data - as at 12/06/2025 |                                    |             |         |          |        |                      |                      |        |
|------------------------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                               | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP1103771R12                       | JPGV 1.200 12/20/34 JAPAN          | GOV         | JP      | JPY      | A1     | 101,000,640.58       | 695,644.97           | 0.03%  |
| JP1103781R44                       | JPGV 1.400 03/20/35 JAPAN          | GOV         | JP      | JPY      | A1     | 839,162,431.81       | 5,779,756.66         | 0.25%  |
| JP1120241K56                       | JPGV 0.100 03/10/29 JAPAN          | GOV         | JP      | JPY      | A1     | 173,856,238.81       | 1,197,440.11         | 0.05%  |
| JP1120251L52                       | JPGV 0.200 03/10/30 JAPAN          | GOV         | JP      | JPY      | A1     | 12,211,810.94        | 84,109.22            | 0.00%  |
| JP1120261M59                       | JPGV 0.005 03/10/31 JAPAN          | GOV         | JP      | JPY      | A1     | 173,790,763.66       | 1,196,989.15         | 0.05%  |
| JP1120281P52                       | JPGV 0.005 03/10/33 JAPAN          | GOV         | JP      | JPY      | A1     | 173,798,666.48       | 1,197,043.58         | 0.05%  |
| JP1120291Q59                       | JPGV 0.005 03/10/34 JAPAN          | GOV         | JP      | JPY      | A1     | 101,330,086.64       | 697,914.04           | 0.03%  |
| JP1200811592                       | JPGV 2.000 09/20/25 JAPAN          | GOV         | JP      | JPY      | A1     | 52,716,502.36        | 363,086.51           | 0.02%  |
| JP1201101944                       | JPGV 2.100 03/20/29 JAPAN          | GOV         | JP      | JPY      | A1     | 52,461.29            | 361.33               | 0.00%  |
| JP1201201A88                       | JPGV 1.600 06/20/30 JAPAN          | GOV         | JP      | JPY      | A1     | 249,566,688.58       | 1,718,898.13         | 0.08%  |
| JP1201411CC4                       | JPGV 1.700 12/20/32 JAPAN          | GOV         | JP      | JPY      | A1     | 654,809,945.94       | 4,510,023.33         | 0.20%  |
| JP1201561G37                       | JPGV 0.400 03/20/36 JAPAN          | GOV         | JP      | JPY      | A1     | 97,250,312.39        | 669,814.47           | 0.03%  |
| JP1201591GC4                       | JPGV 0.600 12/20/36 JAPAN          | GOV         | JP      | JPY      | A1     | 1,382,753.58         | 9,523.76             | 0.00%  |
| JP1201691K75                       | JPGV 0.300 06/20/39 JAPAN          | GOV         | JP      | JPY      | A1     | 5,165,516.46         | 35,577.65            | 0.00%  |
| JP1201761M45                       | JPGV 0.500 03/20/41 JAPAN          | GOV         | JP      | JPY      | A1     | 338,909,515.22       | 2,334,249.55         | 0.10%  |
| JP1201781MA3                       | JPGV 0.500 09/20/41 JAPAN          | GOV         | JP      | JPY      | A1     | 101,500,764.72       | 699,089.59           | 0.03%  |
| JP1201851P76                       | JPGV 1.100 06/20/43 JAPAN          | GOV         | JP      | JPY      | A1     | 41,590.26            | 286.45               | 0.00%  |
| JP1201881Q46                       | JPGV 1.600 03/20/44 JAPAN          | GOV         | JP      | JPY      | A1     | 839,155,399.46       | 5,779,708.23         | 0.25%  |
| JP1201911R15                       | JPGV 2.000 12/20/44 JAPAN          | GOV         | JP      | JPY      | A1     | 474,838,468.65       | 3,270,464.33         | 0.14%  |
| JP1300801PA2                       | JPGV 1.800 09/20/53 JAPAN          | GOV         | JP      | JPY      | A1     | 15,715,236.42        | 108,239.17           | 0.00%  |
| JP1300831Q70                       | JPGV 2.200 06/20/54 JAPAN          | GOV         | JP      | JPY      | A1     | 415,608,442.36       | 2,862,515.73         | 0.13%  |
| JP1300851R17                       | JPGV 2.300 12/20/54 JAPAN          | GOV         | JP      | JPY      | A1     | 474,838,703.91       | 3,270,465.95         | 0.14%  |
| JP1400031A58                       | JPGV 2.200 03/20/50 JAPAN          | GOV         | JP      | JPY      | A1     | 24,572,267.74        | 169,242.24           | 0.01%  |
| JP1400161P53                       | JPGV 1.300 03/20/63 JAPAN          | GOV         | JP      | JPY      | A1     | 654,745,376.54       | 4,509,578.61         | 0.20%  |
| JP1400171Q50                       | JPGV 2.200 03/20/64 JAPAN          | GOV         | JP      | JPY      | A1     | 40,419.83            | 278.39               | 0.00%  |
| JP1400171Q50                       | JPGV 2.200 03/20/64 JAPAN          | GOV         | JP      | JPY      | A1     | 839,188,155.66       | 5,779,933.84         | 0.25%  |
| JP1742381Q69                       | JPGV 06/20/25 JAPAN                | GOV         | JP      | JPY      | A1     | 173,882,609.63       | 1,197,621.74         | 0.05%  |
| JP1742571Q93                       | JPGV 09/22/25 JAPAN                | GOV         | JP      | JPY      | A1     | 223,363,054.98       | 1,538,419.81         | 0.07%  |
| JP1742701QB6                       | JPGV 11/20/25 JAPAN                | GOV         | JP      | JPY      | A1     | 173,897,317.38       | 1,197,723.04         | 0.05%  |
| JP1742811R19                       | JPGV 01/20/26 JAPAN                | GOV         | JP      | JPY      | A1     | 97,221,832.06        | 669,618.31           | 0.03%  |
| JP1742881R22                       | JPGV 02/20/26 JAPAN                | GOV         | JP      | JPY      | A1     | 97,229,644.69        | 669,672.12           | 0.03%  |
| JP1742941R38                       | JPGV 03/23/26 JAPAN                | GOV         | JP      | JPY      | A1     | 173,883,217.39       | 1,197,625.93         | 0.05%  |
| JP1742981R47                       | JPGV 10/10/25 JAPAN                | GOV         | JP      | JPY      | A1     | 43,834,149.10        | 301,909.03           | 0.01%  |
| JP1743001R41                       | JPGV 04/20/26 JAPAN                | GOV         | JP      | JPY      | A1     | 97,219,167.72        | 669,599.96           | 0.03%  |
| JP3134800006                       | IHI ODSH IHI                       | COM         | JP      | JPY      | A1     | 1,792,790,998.54     | 12,347,902.30        | 0.54%  |
| JP3143600009                       | ITOCHU ODSH ITOCHU                 | COM         | JP      | JPY      | A1     | 43,547,898.95        | 299,937.47           | 0.01%  |
| JP3236200006                       | KEYENCE ODSH KEYENCE               | COM         | JP      | JPY      | A1     | 41,579,999.79        | 286,383.51           | 0.01%  |
| JP3249600002                       | KYOCERA ODSH KYOCERA               | COM         | JP      | JPY      | A1     | 44,040,598.64        | 303,330.96           | 0.01%  |
| JP3258000003                       | KIRIN HOLDINGS ODSH KIRIN HOLDINGS | COM         | JP      | JPY      | A1     | 44,112,298.41        | 303,824.79           | 0.01%  |

| Collateral data - as at 12/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP3266400005                       | KUBOTA ODSH KUBOTA                     | COM         | JP      | JPY      | A1     | 44,100,298.13        | 303,742.14           | 0.01%  |
| JP3300200007                       | KONAMI GROUP ODSH KONAMI GROUP         | COM         | JP      | JPY      | A1     | 44,043,998.17        | 303,354.37           | 0.01%  |
| JP3304200003                       | KOMATSU ODSH KOMATSU                   | COM         | JP      | JPY      | A1     | 43,847,098.27        | 301,998.22           | 0.01%  |
| JP3386450005                       | ENEOS HOLDINGS ODSH ENEOS HOLDINGS     | COM         | JP      | JPY      | A1     | 262,290,118.13       | 1,806,531.13         | 0.08%  |
| JP3475350009                       | DAIICHI SANKYO ODSH DAIICHI SANKYO     | COM         | JP      | JPY      | A1     | 110,135,499.69       | 758,561.59           | 0.03%  |
| JP3802300008                       | FAST RETAILING ODSH FAST RETAILING     | COM         | JP      | JPY      | A1     | 42,461,999.91        | 292,458.31           | 0.01%  |
| JP3818000006                       | FUJITSU ODSH FUJITSU                   | COM         | JP      | JPY      | A1     | 1,769,305,498.35     | 12,186,145.20        | 0.54%  |
| JP3890350006                       | SMFG ODSH SMFG                         | COM         | JP      | JPY      | A1     | 10,883,998.68        | 74,963.87            | 0.00%  |
| JP3900000005                       | MHI ODSH MHI                           | COM         | JP      | JPY      | A1     | 1,411,852,399.31     | 9,724,176.16         | 0.43%  |
| JP3902400005                       | MITSUBISHI ELEC ODSH MITSUBISHI ELEC   | COM         | JP      | JPY      | A1     | 1,722,245,249.67     | 11,862,016.32        | 0.52%  |
| JP3902900004                       | MUFG ODSH MUFG                         | COM         | JP      | JPY      | A1     | 43,982,398.94        | 302,930.10           | 0.01%  |
| JP3910660004                       | TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG | COM         | JP      | JPY      | A1     | 43,632,098.94        | 300,517.40           | 0.01%  |
| JP3970300004                       | RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS | COM         | JP      | JPY      | A1     | 261,586,798.89       | 1,801,687.00         | 0.08%  |
| JP3979200007                       | LASERTEC ODSH LASERTEC                 | COM         | JP      | JPY      | A1     | 587,465,998.09       | 4,046,189.85         | 0.18%  |
| KYG596691041                       | MEITUAN ODSH MEITUAN                   | COM         | HK      | HKD      |        | 14,219,849.91        | 1,806,913.44         | 0.08%  |
| KYG6427A1022                       | NETEASE ODSH NETEASE                   | COM         | HK      | HKD      |        | 14,219,757.14        | 1,806,901.66         | 0.08%  |
| KYG8208B1014                       | JD.COM ODSH JD.COM                     | COM         | HK      | HKD      |        | 14,219,845.13        | 1,806,912.84         | 0.08%  |
| KYG875721634                       | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM         | HK      | HKD      |        | 18,358,979.84        | 2,332,871.85         | 0.10%  |
| KYG9830T1067                       | XIAOMI ODSH XIAOMI                     | COM         | HK      | HKD      |        | 14,219,906.34        | 1,806,920.61         | 0.08%  |
| LU1092234845                       | ORIO ODSH ORIO                         | COM         | US      | USD      | AAA    | 563.82               | 563.82               | 0.00%  |
| NL0000226223                       | STMICROELECTRON ODSH STMICROELECTRON   | COM         | IT      | EUR      |        | 7,459,394.56         | 8,525,342.01         | 0.37%  |
| NL0000395903                       | WOLTERS KLUWER ODSH WOLTERS KLUWER     | COM         | NL      | EUR      | AAA    | 17,397,821.97        | 19,883,970.64        | 0.87%  |
| NL0010773842                       | NN GROUP ODSH NN GROUP                 | COM         | NL      | EUR      | AAA    | 8,782,525.58         | 10,037,548.45        | 0.44%  |
| NL0010773842                       | NN GROUP ODSH NN GROUP                 | COM         | NL      | EUR      | AAA    | 9,682,385.02         | 11,065,997.79        | 0.49%  |
| NL0011821202                       | ING GROEP ODSH ING GROEP               | COM         | NL      | EUR      | AAA    | 146.87               | 167.86               | 0.00%  |
| NL0015000LU4                       | IVECO GROUP ODSH IVECO GROUP           | COM         | IT      | EUR      |        | 8,942,209.54         | 10,220,051.24        | 0.45%  |
| SE0017486889                       | ATLAS COPCO ODSH ATLAS COPCO           | COM         | SE      | SEK      | AAA    | 97,917,215.48        | 10,220,050.09        | 0.45%  |
| US00217D1000                       | AST SPACEMOBILE ODSH AST SPACEMOBILE   | COM         | US      | USD      | AAA    | 19,655,289.93        | 19,655,289.93        | 0.86%  |
| US00287Y1091                       | ABBVIE ODSH ABBVIE                     | COM         | US      | USD      | AAA    | 17,189,898.87        | 17,189,898.87        | 0.76%  |
| US01626W1018                       | ALIGHT ODSH ALIGHT                     | COM         | US      | USD      | AAA    | 183.98               | 183.98               | 0.00%  |
| US02079K1079                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 1,844,742.49         | 1,844,742.49         | 0.08%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 9,264,067.24         | 9,264,067.24         | 0.41%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | AAA    | 73,546,252.74        | 73,546,252.74        | 3.23%  |
| US03662Q1058                       | ANSYS ODSH ANSYS                       | COM         | US      | USD      | AAA    | 1,563,599.29         | 1,563,599.29         | 0.07%  |
| US0378331005                       | APPLE ODSH APPLE                       | COM         | US      | USD      | AAA    | 141,391,935.13       | 141,391,935.13       | 6.21%  |
| US0382221051                       | APPLIED ODSH APPLIED                   | COM         | US      | USD      | AAA    | 522,011.30           | 522,011.30           | 0.02%  |
| US0404132054                       | ARISTA NETWORKS ODSH ARISTA NETWORKS   | COM         | US      | USD      | AAA    | 11,625,724.05        | 11,625,724.05        | 0.51%  |
| US045167GH09                       | ADB 3.625 08/28/29 MTN ADB             | BND         | PH      | USD      |        | 42,794.31            | 42,794.31            | 0.00%  |
| US0565251081                       | BADGER METER ODSH BADGER METER         | COM         | US      | USD      | AAA    | 1,005,407.08         | 1,005,407.08         | 0.04%  |

| Collateral data - as at 12/06/2025 |                                                                               |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                                          | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US0605051046                       | BOFAML ODSH BOFAML                                                            | COM         | US      | USD      | AAA    | 32,555,942.73        | 32,555,942.73        | 1.43%  |
| US11133T1034                       | BROADRIDGE ODSH BROADRIDGE                                                    | COM         | US      | USD      | AAA    | 230,897.97           | 230,897.97           | 0.01%  |
| US1270551013                       | CABOT ODSH CABOT                                                              | COM         | US      | USD      | AAA    | 4,234,000.98         | 4,234,000.98         | 0.19%  |
| US1344291091                       | CAMPBELL S CO ODSH CAMPBELL S CO                                              | COM         | US      | USD      | AAA    | 91,076.64            | 91,076.64            | 0.00%  |
| US14149Y1082                       | CARDINAL HEALTH ODSH CARDINAL HEALTH                                          | COM         | US      | USD      | AAA    | 32,291,618.27        | 32,291,618.27        | 1.42%  |
| US14448C1045                       | CARRIER GLOBAL ODSH CARRIER GLOBAL                                            | COM         | US      | USD      | AAA    | 1,102,572.13         | 1,102,572.13         | 0.05%  |
| US17275R1023                       | CISCO SYSTEMS ODSH CISCO SYSTEMS                                              | COM         | US      | USD      | AAA    | 250,838.29           | 250,838.29           | 0.01%  |
| US1729674242                       | CITIGROUP ODSH CITIGROUP                                                      | COM         | US      | USD      | AAA    | 37,456,541.04        | 37,456,541.04        | 1.65%  |
| US1851231068                       | CLEARWATER ANALY ODSH CLEARWATER ANALY                                        | COM         | US      | USD      | AAA    | 196,323.05           | 196,323.05           | 0.01%  |
| US1912161007                       | COCA-COLA ODSH COCA-COLA                                                      | COM         | US      | USD      | AAA    | 167,914.95           | 167,914.95           | 0.01%  |
| US19239V3024                       | COGENT COMNS ODSH COGENT COMNS                                                | COM         | US      | USD      | AAA    | 100,600.24           | 100,600.24           | 0.00%  |
| US20030N1019                       | COMCAST ODSH COMCAST                                                          | COM         | US      | USD      | AAA    | 1,563,834.38         | 1,563,834.38         | 0.07%  |
| US2358511028                       | DANAHER ODSH DANAHER                                                          | COM         | US      | USD      | AAA    | 1,102,595.11         | 1,102,595.11         | 0.05%  |
| US25659T1079                       | DOLBY LABS ODSH DOLBY LABS                                                    | COM         | US      | USD      | AAA    | 6,122,546.86         | 6,122,546.86         | 0.27%  |
| US25809K1051                       | DOORDASH ODSH DOORDASH                                                        | COM         | US      | USD      | AAA    | 1,129,596.27         | 1,129,596.27         | 0.05%  |
| US29261A1007                       | ENCOMPASS HEALTH ODSH ENCOMPASS HEALTH                                        | COM         | US      | USD      | AAA    | 191,553.34           | 191,553.34           | 0.01%  |
| US29788T1034                       | E2OPEN PARENT ODSH E2OPEN PARENT                                              | COM         | US      | USD      | AAA    | 95,499.23            | 95,499.23            | 0.00%  |
| US298785KJ40                       | EIB 3.875 06/15/28 EIB                                                        | GOV         | SU      | USD      |        | 27,208.54            | 27,208.54            | 0.00%  |
| US3032501047                       | FAIR ISAAC ODSH FAIR ISAAC                                                    | COM         | US      | USD      | AAA    | 3,451,223.17         | 3,451,223.17         | 0.15%  |
| US31418E7A27                       | FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054                           | MIS         | US      | USD      | AAA    | 15,322.75            | 15,322.75            | 0.00%  |
| US31418FAW77                       | FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 01/07/2054 | MIS         | US      | USD      | AAA    | 15,327.09            | 15,327.09            | 0.00%  |
| US31418FBN69                       | FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 01/08/2054 | MIS         | US      | USD      | AAA    | 15,301.53            | 15,301.53            | 0.00%  |
| US31418FF443                       | FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055                           | MIS         | US      | USD      | AAA    | 15,279.70            | 15,279.70            | 0.00%  |
| US3377381088                       | FISERV ODSH FISERV                                                            | COM         | US      | USD      | AAA    | 10,053,032.77        | 10,053,032.77        | 0.44%  |
| US34959E1091                       | FORTINET ODSH FORTINET                                                        | COM         | US      | USD      | AAA    | 4,087,289.96         | 4,087,289.96         | 0.18%  |
| US35137L2043                       | FOX ODSH FOX                                                                  | COM         | US      | USD      | AAA    | 6,498,549.75         | 6,498,549.75         | 0.29%  |
| US3635761097                       | ARTHUR J. GALLAG ODSH ARTHUR J. GALLAG                                        | COM         | US      | USD      | AAA    | 5,731,479.54         | 5,731,479.54         | 0.25%  |
| US3696043013                       | GE ODSH GE                                                                    | COM         | US      | USD      | AAA    | 33,246,040.70        | 33,246,040.70        | 1.46%  |
| US37045V1008                       | GM ODSH GM                                                                    | COM         | US      | USD      | AAA    | 1,102,625.20         | 1,102,625.20         | 0.05%  |
| US42809H1077                       | HESS ODSH HESS                                                                | COM         | US      | USD      | AAA    | 997,916.26           | 997,916.26           | 0.04%  |
| US43358BAB99                       | CAGV 4.000 03/18/30 CANADA                                                    | GOV         | CA      | USD      | AAA    | 10,077.18            | 10,077.18            | 0.00%  |
| US4581401001                       | INTEL ODSH INTEL                                                              | COM         | US      | USD      | AAA    | 34,721,670.95        | 34,721,670.95        | 1.53%  |
| US4581X0EM69                       | IADB 4.375 02/01/27 MTN IDB                                                   | BND         | US      | USD      | AAA    | 508,764.76           | 508,764.76           | 0.02%  |
| US4612021034                       | INTUIT ODSH INTUIT                                                            | COM         | US      | USD      | AAA    | 29,278,652.62        | 29,278,652.62        | 1.29%  |
| US46266C1053                       | IQVIA HLDGS ODSH IQVIA HLDGS                                                  | COM         | US      | USD      | AAA    | 12,562,259.41        | 12,562,259.41        | 0.55%  |
| US46333X1081                       | IRONWOOD PHARMS ODSH IRONWOOD PHARMS                                          | COM         | US      | USD      | AAA    | 439,172.77           | 439,172.77           | 0.02%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN                                                      | COM         | US      | USD      | AAA    | 63,206,463.94        | 63,206,463.94        | 2.78%  |
| US4824801009                       | KLA CORP ODSH KLA CORP                                                        | COM         | US      | USD      | AAA    | 5,442,256.53         | 5,442,256.53         | 0.24%  |
| US4884011002                       | KEMPER ODSH KEMPER                                                            | COM         | US      | USD      | AAA    | 3,635,077.00         | 3,635,077.00         | 0.16%  |

| Collateral data - as at 12/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US49456B1017                       | KINDER MORGAN DE ODSH KINDER MORGAN DE | COM         | US      | USD      | AAA    | 3,343,177.42         | 3,343,177.42         | 0.15%  |
| US5502411037                       | LUMEN TECH ODSH LUMEN TECH             | COM         | US      | USD      | AAA    | 56.04                | 56.04                | 0.00%  |
| US56418H1005                       | MANPOWERGROUP ODSH MANPOWERGROUP       | COM         | US      | USD      | AAA    | 17,649,634.95        | 17,649,634.95        | 0.78%  |
| US5717481023                       | MARSH MCLENNAN ODSH MARSH MCLENNAN     | COM         | US      | USD      | AAA    | 293.41               | 293.41               | 0.00%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | AAA    | 115,657,968.37       | 115,657,968.37       | 5.08%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | AAA    | 59,140.57            | 59,140.57            | 0.00%  |
| US6005512040                       | MILLER INDS ODSH MILLER INDS           | COM         | US      | USD      | AAA    | 2,764,983.34         | 2,764,983.34         | 0.12%  |
| US6174464486                       | MORGAN STANLEY ODSH MORGAN STANLEY     | COM         | US      | USD      | AAA    | 194,436.84           | 194,436.84           | 0.01%  |
| US61945C1036                       | MOSAIC ODSH MOSAIC                     | COM         | US      | USD      | AAA    | 39,622,446.58        | 39,622,446.58        | 1.74%  |
| US6515871076                       | NEWMARKET VG ODSH NEWMARKET VG         | COM         | US      | USD      | AAA    | 10,212,120.04        | 10,212,120.04        | 0.45%  |
| US66405S1006                       | NORTHEAST BNK ODSH NORTHEAST BNK       | COM         | US      | USD      | AAA    | 1,172,233.36         | 1,172,233.36         | 0.05%  |
| US67018T1051                       | NU SKIN ODSH NU SKIN                   | COM         | US      | USD      | AAA    | 3,847,471.30         | 3,847,471.30         | 0.17%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 111,501,914.89       | 111,501,914.89       | 4.90%  |
| US676167CQ04                       | OKB 4.000 05/28/28 MTN OEKB            | BND         | AT      | USD      | AA1    | 978,155.47           | 978,155.47           | 0.04%  |
| US683234AT57                       | ONTAR 1.050 04/14/26 ONTARIO           | BND         | CA      | USD      | AAA    | 207,933.10           | 207,933.10           | 0.01%  |
| US69608A1088                       | PALANTIR TECH ODSH PALANTIR TECH       | COM         | US      | USD      | AAA    | 549,742.67           | 549,742.67           | 0.02%  |
| US7134481081                       | PEPSICO ODSH PEPSICO                   | COM         | US      | USD      | AAA    | 1,102,556.21         | 1,102,556.21         | 0.05%  |
| US7185461040                       | PHILLIPS 66 ODSH PHILLIPS 66           | COM         | US      | USD      | AAA    | 34,795,163.10        | 34,795,163.10        | 1.53%  |
| US74164M1080                       | PRIMERICA ODSH PRIMERICA               | COM         | US      | USD      | AAA    | 30,738,397.83        | 30,738,397.83        | 1.35%  |
| US81762P1021                       | SERVICENOW ODSH SERVICENOW             | COM         | US      | USD      | AAA    | 26,745,439.00        | 26,745,439.00        | 1.17%  |
| US87612G1013                       | TARGA RES ODSH TARGA RES               | COM         | US      | USD      | AAA    | 644,436.24           | 644,436.24           | 0.03%  |
| US88160R1014                       | TESLA ODSH TESLA                       | COM         | US      | USD      | AAA    | 66,426,985.78        | 66,426,985.78        | 2.92%  |
| US8910921084                       | TORO ODSH TORO                         | COM         | US      | USD      | AAA    | 19,113,742.87        | 19,113,742.87        | 0.84%  |
| US9100471096                       | UNITED ARLNS ODSH UNITED ARLNS         | COM         | US      | USD      | AAA    | 327,654.99           | 327,654.99           | 0.01%  |
| US912810FB99                       | UST 6.125 11/15/27 US TREASURY         | GOV         | US      | USD      | AAA    | 15,510.53            | 15,510.53            | 0.00%  |
| US912810QE10                       | UST 4.625 02/15/40 US TREASURY         | GOV         | US      | USD      | AAA    | 9,881.13             | 9,881.13             | 0.00%  |
| US912810QX90                       | UST 2.750 08/15/42 US TREASURY         | GOV         | US      | USD      | AAA    | 141,574.84           | 141,574.84           | 0.01%  |
| US912810RJ97                       | UST 3.000 11/15/44 US TREASURY         | GOV         | US      | USD      | AAA    | 5,439.55             | 5,439.55             | 0.00%  |
| US912810RP57                       | UST 3.000 11/15/45 US TREASURY         | GOV         | US      | USD      | AAA    | 6,864.69             | 6,864.69             | 0.00%  |
| US912810RZ30                       | UST 2.750 11/15/47 US TREASURY         | GOV         | US      | USD      | AAA    | 139.08               | 139.08               | 0.00%  |
| US912810SF66                       | UST 3.000 02/15/49 US TREASURY         | GOV         | US      | USD      | AAA    | 5,904.26             | 5,904.26             | 0.00%  |
| US912810TF57                       | UST 2.375 02/15/42 US TREASURY         | GOV         | US      | USD      | AAA    | 45,436.88            | 45,436.88            | 0.00%  |
| US9128282A70                       | UST 1.500 08/15/26 US TREASURY         | GOV         | US      | USD      | AAA    | 975.79               | 975.79               | 0.00%  |
| US9128282R06                       | UST 2.250 08/15/27 US TREASURY         | GOV         | US      | USD      | AAA    | 558,757.15           | 558,757.15           | 0.02%  |
| US9128283W81                       | UST 2.750 02/15/28 US TREASURY         | GOV         | US      | USD      | AAA    | 544,581.53           | 544,581.53           | 0.02%  |
| US9128286T26                       | UST 2.375 05/15/29 US TREASURY         | GOV         | US      | USD      | AAA    | 1,790.62             | 1,790.62             | 0.00%  |
| US912828V988                       | UST 2.250 02/15/27 US TREASURY         | GOV         | US      | USD      | AAA    | 544,842.68           | 544,842.68           | 0.02%  |
| US912828ZN34                       | UST 0.500 04/30/27 US TREASURY         | GOV         | US      | USD      | AAA    | 93.87                | 93.87                | 0.00%  |
| US91282CAV37                       | UST 0.875 11/15/30 US TREASURY         | GOV         | US      | USD      | AAA    | 531,634.96           | 531,634.96           | 0.02%  |

| Collateral data - as at 12/06/2025 |                                           |             |         |          |        |                      |                      |         |
|------------------------------------|-------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                      | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US91282CAY75                       | UST 0.625 11/30/27 US TREASURY            | GOV         | US      | USD      | AAA    | 531,616.70           | 531,616.70           | 0.02%   |
| US91282CBJ99                       | UST 0.750 01/31/28 US TREASURY            | GOV         | US      | USD      | AAA    | 531,613.23           | 531,613.23           | 0.02%   |
| US91282CBL46                       | UST 1.125 02/15/31 US TREASURY            | GOV         | US      | USD      | AAA    | 550,079.29           | 550,079.29           | 0.02%   |
| US91282CBP59                       | UST 1.125 02/29/28 US TREASURY            | GOV         | US      | USD      | AAA    | 663,440.28           | 663,440.28           | 0.03%   |
| US91282CBS98                       | UST 1.250 03/31/28 US TREASURY            | GOV         | US      | USD      | AAA    | 72,787.92            | 72,787.92            | 0.00%   |
| US91282CDG33                       | UST 1.125 10/31/26 US TREASURY            | GOV         | US      | USD      | AAA    | 4,714.83             | 4,714.83             | 0.00%   |
| US91282CDP32                       | UST 1.375 12/31/28 US TREASURY            | GOV         | US      | USD      | AAA    | 276.64               | 276.64               | 0.00%   |
| US91282CDY49                       | UST 1.875 02/15/32 US TREASURY            | GOV         | US      | USD      | AAA    | 5,298.69             | 5,298.69             | 0.00%   |
| US91282CEC10                       | UST 1.875 02/28/27 US TREASURY            | GOV         | US      | USD      | AAA    | 970.28               | 970.28               | 0.00%   |
| US91282CEV90                       | UST 3.250 06/30/29 US TREASURY            | GOV         | US      | USD      | AAA    | 1,872.69             | 1,872.69             | 0.00%   |
| US91282CGJ45                       | UST 3.500 01/31/30 US TREASURY            | GOV         | US      | USD      | AAA    | 3,164.36             | 3,164.36             | 0.00%   |
| US91282CGM73                       | UST 3.500 02/15/33 US TREASURY            | GOV         | US      | USD      | AAA    | 51,645.93            | 51,645.93            | 0.00%   |
| US91282CGZ86                       | UST 3.500 04/30/30 US TREASURY            | GOV         | US      | USD      | AAA    | 294.33               | 294.33               | 0.00%   |
| US91282CHJ36                       | UST 3.750 06/30/30 US TREASURY            | GOV         | US      | USD      | AAA    | 29,740.29            | 29,740.29            | 0.00%   |
| US91282CHR51                       | UST 4.000 07/31/30 US TREASURY            | GOV         | US      | USD      | AAA    | 1,386,761.71         | 1,386,761.71         | 0.06%   |
| US91282CJP77                       | UST 4.375 12/15/26 US TREASURY            | GOV         | US      | USD      | AAA    | 20,227.56            | 20,227.56            | 0.00%   |
| US91282CJR34                       | UST 3.750 12/31/28 US TREASURY            | GOV         | US      | USD      | AAA    | 5,352.13             | 5,352.13             | 0.00%   |
| US91282CKC46                       | UST 4.250 02/28/31 US TREASURY            | GOV         | US      | USD      | AAA    | 26,416.03            | 26,416.03            | 0.00%   |
| US91282CLU35                       | UST 4.125 10/31/31 US TREASURY            | GOV         | US      | USD      | AAA    | 0.00                 | 0.00                 | 0.00%   |
| US91324P1021                       | UNITEDHEALTH ODSH UNITEDHEALTH            | COM         | US      | USD      | AAA    | 68,947,576.94        | 68,947,576.94        | 3.03%   |
| US91324P1021                       | UNITEDHEALTH ODSH UNITEDHEALTH            | COM         | US      | USD      | AAA    | 2,322,670.38         | 2,322,670.38         | 0.10%   |
| US9202531011                       | VALMONT INDUS ODSH VALMONT INDUS          | COM         | US      | USD      | AAA    | 19,030,609.16        | 19,030,609.16        | 0.84%   |
| US9282541013                       | VIRTU FINCL ODSH VIRTU FINCL              | COM         | US      | USD      | AAA    | 8,505,937.58         | 8,505,937.58         | 0.37%   |
| US9497461015                       | WELLS FARGO ODSH WELLS FARGO              | COM         | US      | USD      | AAA    | 582,398.07           | 582,398.07           | 0.03%   |
| US98138H1014                       | WORKDAY ODSH WORKDAY                      | COM         | US      | USD      | AAA    | 12,785,813.86        | 12,785,813.86        | 0.56%   |
| US98419M1009                       | XYLM ODSH XYLM                            | COM         | US      | USD      | AAA    | 428,447.02           | 428,447.02           | 0.02%   |
| XS2333676729                       | NORDR 1.000 04/21/26 MTN NRW              | BND         | DE      | USD      | AAA    | 97,473.37            | 97,473.37            | 0.00%   |
| XS2910613970                       | KOMBK 3.625 09/04/29 MTN KBN              | BND         | NO      | USD      | AAA    | 783,147.36           | 783,147.36           | 0.03%   |
| XS2924823532                       | LNBAD 4.000 01/22/27 MTN LKB BW FORDERBNK | BND         | DE      | USD      | AAA    | 48,683.91            | 48,683.91            | 0.00%   |
| XS2963925883                       | EBRD 4.915 12/19/34 25 MTN EBRD           | GOV         | SU      | USD      |        | 102,166.52           | 102,166.52           | 0.00%   |
|                                    | Unknown Company Description               | UNK         |         | GBP      |        | 3,658,152.76         | 4,939,630.01         | 0.22%   |
|                                    | Unknown Company Description               | UNK         |         | USD      |        | 622,785.32           | 622,785.32           | 0.03%   |
|                                    |                                           |             |         |          |        | Total:               | 2,276,697,597.7      | 100.00% |



| Counterparts                                                          |                                     |                |
|-----------------------------------------------------------------------|-------------------------------------|----------------|
| Number of counterparties with exposure exceeding 3% of the Fund's NAV |                                     |                |
| No.                                                                   | Major Name                          | Market Value   |
| 2                                                                     | NBC Global Finance Limited (Parent) | 310,034,098.55 |
| 1                                                                     | ROYAL BANK OF CANADA LONDON BR      | 374,743,542.04 |

| Top 5 borrowers in last Month |                                                        |                |
|-------------------------------|--------------------------------------------------------|----------------|
| No.                           | Counterparty                                           | Market Value   |
| 1                             | ROYAL BANK OF CANADA LONDON BRANCH (PARENT)            | 367,961,550.63 |
| 2                             | NBC Global Finance Limited (Parent)                    | 320,644,344.48 |
| 3                             | RBC DOMINION SECURITIES INC (PARENT)                   | 210,728,477.23 |
| 4                             | CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT) | 175,322,012.78 |
| 5                             | BARCLAYS BANK PLC (PARENT)                             | 169,785,173.90 |