



|                                               |                                                                   |
|-----------------------------------------------|-------------------------------------------------------------------|
| Summary of policy                             |                                                                   |
| % limit on maximum percentage of book on loan | 30%                                                               |
| Revenue Split                                 | 75/25 *                                                           |
| Name of the Fund                              | HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110 |
| Replication Mode                              | Physical replication                                              |
| ISIN Code                                     | IE00BFYDNQ69                                                      |
| Total net assets (AuM)                        | 8,302,982,627                                                     |
| 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 12/12/2025                    |                  |
| Currently on loan in USD (base currency)                      | 2,390,510,989.91 |
| Current percentage on loan (in % of the fund AuM)             | 28.79%           |
| Collateral value (cash and securities) in USD (base currency) | 2,990,940,583.35 |
| Collateral value (cash and securities) in % of loan           | 125%             |

|                                                                           |                  |
|---------------------------------------------------------------------------|------------------|
| Securities lending statistics                                             |                  |
| 12-month average on loan in USD (base currency)                           | 2,065,569,007.94 |
| 12-month average on loan as a % of the fund AuM                           | 25.59%           |
| 12-month maximum on loan in USD                                           | 2,437,122,401.92 |
| 12-month maximum on loan as a % of the fund AuM                           | 29.30%           |
| Gross Return for the fund over the last 12 months in (base currency fund) | 4,329,217.76     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0536%          |

| Collateral data - as at 12/12/2025 |                               |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                          | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000A2NW83                       | ATGV 02/20/31 AUSTRIA         | GOV         | AT      | EUR      | AA1    | 3,486.87             | 4,099.42             | 0.00%  |
| AU0000075681                       | AUGV 1.250 05/21/32 AUSTRALIA | GOV         | AU      | AUD      | AAA    | 42,846.44            | 28,589.83            | 0.00%  |
| AU0000381832                       | AUGV 4.250 03/21/36 AUSTRALIA | GOV         | AU      | AUD      | AAA    | 172,211.61           | 114,910.37           | 0.00%  |
| AU000XCLWAR9                       | AUGV 2.250 05/21/28 AUSTRALIA | GOV         | AU      | AUD      | AAA    | 132,547.79           | 88,444.19            | 0.00%  |
| AU3TB0000192                       | AUGV 3.750 04/21/37 AUSTRALIA | GOV         | AU      | AUD      | AAA    | 146,681.46           | 97,875.06            | 0.00%  |
| BE0000291972                       | BEGV 5.500 03/28/28 BELGIUM   | GOV         | BE      | EUR      | AA3    | 4,800.33             | 5,643.61             | 0.00%  |
| BE0000335449                       | BEGV 1.000 06/22/31 BELGIUM   | GOV         | BE      | EUR      | AA3    | 1,846,290.22         | 2,170,633.04         | 0.07%  |
| BE0000345547                       | BEGV 0.800 06/22/28 BELGIUM   | GOV         | BE      | EUR      | AA3    | 60.92                | 71.62                | 0.00%  |
| BE0000347568                       | BEGV 0.900 06/22/29 BELGIUM   | GOV         | BE      | EUR      | AA3    | 26,445.89            | 31,091.71            | 0.00%  |
| BE0003565737                       | KBC GROEP ODSH KBC GROEP      | COM         | BE      | EUR      | AA3    | 18,645,696.54        | 21,921,236.76        | 0.73%  |

| Collateral data - as at 12/12/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| BE0008062110                       | BEGV 03/28/27 BELGIUM                  | GOV         | BE      | EUR      | AA3    | 1,846,290.72         | 2,170,633.63         | 0.07%  |
| BE0974293251                       | A B I ODSH A B I                       | COM         | BE      | EUR      | AA3    | 1,524,127.42         | 1,791,875.03         | 0.06%  |
| BMG4593F1389                       | HISCOX ODSH HISCOX                     | CST         | GB      | GBP      | AA3    | 6,695,031.25         | 8,994,774.48         | 0.30%  |
| BMG491BT1088                       | INVESCO ODSH INVESCO                   | COM         | US      | USD      | AAA    | 5,162,400.00         | 5,162,400.00         | 0.17%  |
| CA0084741085                       | AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE | COM         | CA      | CAD      | AAA    | 14,602,400.73        | 10,612,818.36        | 0.35%  |
| CA0213611001                       | ALTAGA ODSH ALTAGA                     | COM         | CA      | CAD      | AAA    | 21,071,839.99        | 15,314,715.33        | 0.51%  |
| CA0467894006                       | ATCO ODSH ATCO                         | COM         | CA      | CAD      | AAA    | 22,749,760.24        | 16,534,204.04        | 0.55%  |
| CA0636711016                       | BMO ODSH BMO                           | COM         | CA      | CAD      | AAA    | 14,602,421.67        | 10,612,833.58        | 0.35%  |
| CA0641491075                       | BANK NOVA ODSH BANK NOVA               | COM         | CA      | CAD      | AAA    | 14,602,370.36        | 10,612,796.29        | 0.35%  |
| CA07317Q1054                       | BAYTEX ENERGY ODSH BAYTEX ENERGY       | COM         | CA      | CAD      | AAA    | 20,600,290.02        | 14,971,999.48        | 0.50%  |
| CA0906971035                       | BIRCHCLIFF ENRGY ODSH BIRCHCLIFF ENRGY | COM         | CA      | CAD      | AAA    | 16,918,559.99        | 12,296,170.16        | 0.41%  |
| CA13321L1085                       | CAMECO ODSH CAMECO                     | COM         | CA      | CAD      | AAA    | 14,602,395.07        | 10,612,814.25        | 0.35%  |
| CA135087C939                       | CAGV 2.750 12/01/64 CANADA             | GOV         | CA      | CAD      | AAA    | 13,242.51            | 9,624.47             | 0.00%  |
| CA135087D358                       | CAGV 2.750 12/01/48 CANADA             | GOV         | CA      | CAD      | AAA    | 652,878.19           | 474,502.64           | 0.02%  |
| CA135087H235                       | CAGV 2.000 06/01/28 CANADA             | GOV         | CA      | CAD      | AAA    | 9,852.83             | 7,160.90             | 0.00%  |
| CA135087J397                       | CAGV 2.250 06/01/29 CANADA             | GOV         | CA      | CAD      | AAA    | 12.75                | 9.27                 | 0.00%  |
| CA135087L443                       | CAGV 0.500 12/01/30 CANADA             | GOV         | CA      | CAD      | AAA    | 1,768.69             | 1,285.46             | 0.00%  |
| CA135087M680                       | CAGV 1.750 12/01/53 CANADA             | GOV         | CA      | CAD      | AAA    | 644.00               | 468.05               | 0.00%  |
| CA135087P998                       | CAGV 2.750 12/01/55 CANADA             | GOV         | CA      | CAD      | AAA    | 8,079.35             | 5,871.95             | 0.00%  |
| CA135087Q236                       | CAGV 2.750 06/01/33 CANADA             | GOV         | CA      | CAD      | AAA    | 968.51               | 703.90               | 0.00%  |
| CA135087Q723                       | CAGV 3.250 12/01/33 CANADA             | GOV         | CA      | CAD      | AAA    | 158,305.05           | 115,053.87           | 0.00%  |
| CA135087Q988                       | CAGV 4.000 03/01/29 CANADA             | GOV         | CA      | CAD      | AAA    | 739,868.51           | 537,725.97           | 0.02%  |
| CA135087S471                       | CAGV 2.750 03/01/30 CANADA             | GOV         | CA      | CAD      | AAA    | 1,000.84             | 727.40               | 0.00%  |
| CA135087S703                       | CAGV 3.500 12/01/57 CANADA             | GOV         | CA      | CAD      | AAA    | 873,324.75           | 634,720.08           | 0.02%  |
| CA135087S885                       | CAGV 2.750 05/01/27 CANADA             | GOV         | CA      | CAD      | AAA    | 52,378.35            | 38,067.84            | 0.00%  |
| CA135087T792                       | CAGV 2.750 03/01/31 CANADA             | GOV         | CA      | CAD      | AAA    | 366,897.87           | 266,656.19           | 0.01%  |
| CA135087WL43                       | CAGV 5.750 06/01/29 CANADA             | GOV         | CA      | CAD      | AAA    | 298,402.70           | 216,874.86           | 0.01%  |
| CA135087XG49                       | CAGV 5.750 06/01/33 CANADA             | GOV         | CA      | CAD      | AAA    | 133,769.38           | 97,221.69            | 0.00%  |
| CA135087XQ21                       | CAGV 3.000 12/01/36 CANADA             | GOV         | CA      | CAD      | AAA    | 1,027,927.45         | 747,083.14           | 0.02%  |
| CA135087XW98                       | CAGV 5.000 06/01/37 CANADA             | GOV         | CA      | CAD      | AAA    | 13,699.40            | 9,956.53             | 0.00%  |
| CA1360691010                       | CIBC ODSH CIBC                         | COM         | CA      | CAD      | AAA    | 14,602,406.00        | 10,612,822.19        | 0.35%  |
| CA1363851017                       | CANADIAN NATURAL ODSH CANADIAN NATURAL | COM         | CA      | CAD      | AAA    | 14,420,299.20        | 10,480,469.54        | 0.35%  |
| CA1367178326                       | CDN UTILITIES ODSH CDN UTILITIES       | COM         | CA      | CAD      | AAA    | 19,382,326.45        | 14,086,800.78        | 0.47%  |
| CA1520061021                       | CENTERRA GOLD ODSH CENTERRA GOLD       | COM         | CA      | CAD      | AAA    | 10,827,149.99        | 7,869,019.51         | 0.26%  |
| CA2499061083                       | DESCARTES ODSH DESCARTES               | COM         | CA      | CAD      | AAA    | 22,749,750.54        | 16,534,196.99        | 0.55%  |
| CA26886R1047                       | EQB ODSH EQB                           | COM         | CA      | CAD      | AAA    | 22,749,773.76        | 16,534,213.87        | 0.55%  |
| CA29250N1050                       | ENBRIDGE INC ODSH ENBRIDGE INC         | COM         | CA      | CAD      | AAA    | 87.64                | 63.70                | 0.00%  |
| CA3180714048                       | FINNING INTL ODSH FINNING INTL         | COM         | CA      | CAD      | AAA    | 11,416,499.98        | 8,297,350.75         | 0.28%  |
| CA3803551074                       | GOEASY ODSH GOEASY                     | COM         | CA      | CAD      | AAA    | 2,502,981.99         | 1,819,131.92         | 0.06%  |

| Collateral data - as at 12/12/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA39138C1068                       | GREAT WEST LIFE ODSH GREAT WEST LIFE   | COM         | CA      | CAD      | AAA    | 28,489,912.53        | 20,706,065.56        | 0.69%  |
| CA4436281022                       | HUDBAY MINERALS ODSH HUDBAY MINERALS   | COM         | CA      | CAD      | AAA    | 17,792,217.85        | 12,931,132.34        | 0.43%  |
| CA4495861060                       | IGM FINANCIAL ODSH IGM FINANCIAL       | COM         | CA      | CAD      | AAA    | 22,749,753.00        | 16,534,198.78        | 0.55%  |
| CA4509131088                       | IAMGOLD ODSH IAMGOLD                   | COM         | CA      | CAD      | AAA    | 2,085,249.99         | 1,515,530.20         | 0.05%  |
| CA4932711001                       | KEYERA ODSH KEYERA                     | COM         | CA      | CAD      | AAA    | 22,749,790.43        | 16,534,225.98        | 0.55%  |
| CA51925D1069                       | LAURENTIAN BANK ODSH LAURENTIAN BANK   | COM         | CA      | CAD      | AAA    | 22,749,779.41        | 16,534,217.98        | 0.55%  |
| CA59151K1084                       | METHANEX ODSH METHANEX                 | COM         | CA      | CAD      | AAA    | 20,135,569.98        | 14,634,247.53        | 0.49%  |
| CA6330671034                       | NATL BK CANADA ODSH NATL BK CANADA     | COM         | CA      | CAD      | AAA    | 14,602,318.99        | 10,612,758.95        | 0.35%  |
| CA6445351068                       | NEW GOLD ODSH NEW GOLD                 | COM         | CA      | CAD      | AAA    | 9,172,800.00         | 6,666,661.33         | 0.22%  |
| CA67072Q1046                       | NUVISTA ENERGY ODSH NUVISTA ENERGY     | COM         | CA      | CAD      | AAA    | 22,749,791.39        | 16,534,226.68        | 0.55%  |
| CA68272K1030                       | ONEX CORP ODSH ONEX CORP               | COM         | CA      | CAD      | AAA    | 22,749,719.59        | 16,534,174.50        | 0.55%  |
| CA7481932084                       | QUEBECOR ODSH QUEBECOR                 | COM         | CA      | CAD      | AAA    | 22,749,802.32        | 16,534,234.62        | 0.55%  |
| CA7800871021                       | RBC ODSH RBC                           | COM         | CA      | CAD      | AAA    | 14,602,340.26        | 10,612,774.41        | 0.35%  |
| CA8672241079                       | SUNCOR ENERGY ODSH SUNCOR ENERGY       | COM         | CA      | CAD      | AAA    | 1,708,598.61         | 1,241,785.31         | 0.04%  |
| CA87262K1057                       | TMX GRP ODSH TMX GRP                   | COM         | CA      | CAD      | AAA    | 22,749,757.84        | 16,534,202.30        | 0.55%  |
| CA89346D1078                       | TRANSALTA ODSH TRANSALTA               | COM         | CA      | CAD      | AAA    | 22,749,798.82        | 16,534,232.08        | 0.55%  |
| CA89679A2092                       | TRISURA GROUP ODSH TRISURA GROUP       | COM         | CA      | CAD      | AAA    | 22,749,794.87        | 16,534,229.21        | 0.55%  |
| CA95083R1001                       | WESDOME GOLD ODSH WESDOME GOLD         | COM         | CA      | CAD      | AAA    | 20,466,694.30        | 14,874,904.00        | 0.50%  |
| CH0008742519                       | SWISSCOM ODSH SWISSCOM                 | COM         | CH      | CHF      |        | 634,644.00           | 799,853.85           | 0.03%  |
| CH0011075394                       | ZURICH INS GROUP ODSH ZURICH INS GROUP | COM         | CH      | CHF      |        | 176,770.20           | 222,786.83           | 0.01%  |
| CH0012005267                       | NOVARTIS ODSH NOVARTIS                 | COM         | CH      | CHF      |        | 4,487,405.16         | 5,655,561.76         | 0.19%  |
| CH0012032048                       | ROCHE HLDG PART ROCHE HLDG             | COM         | CH      | CHF      |        | 3,843,728.89         | 4,844,324.36         | 0.16%  |
| CH0012214059                       | HOLCIM ODSH HOLCIM                     | COM         | CH      | CHF      |        | 92,795.58            | 116,952.02           | 0.00%  |
| CH0126881561                       | SWISS RE ODSH SWISS RE                 | COM         | CH      | CHF      |        | 848,806.50           | 1,069,766.91         | 0.04%  |
| CH0210483332                       | CMPNE FINANCIERE ODSH CMPNE FINANCIERE | COM         | CH      | CHF      |        | 32,674.89            | 41,180.79            | 0.00%  |
| CH0224397338                       | CHGV 0.500 05/30/58 SWITZERLAND        | GOV         | CH      | CHF      |        | 14,332.22            | 18,063.17            | 0.00%  |
| CH1216478797                       | DSM-FIRMENICH ODSH DSM-FIRMENICH       | COM         | NL      | EUR      | AAA    | 18,645,735.25        | 21,921,282.26        | 0.73%  |
| DE0001102390                       | DEGV 0.500 02/15/26 GERMANY            | GOV         | DE      | EUR      | AAA    | 29,998.09            | 35,267.94            | 0.00%  |
| DE0001102499                       | DEGV 02/15/30 GERMANY                  | GOV         | DE      | EUR      | AAA    | 32.63                | 38.36                | 0.00%  |
| DE0001102572                       | DEGV 08/15/52 GERMANY                  | GOV         | DE      | EUR      | AAA    | 6.87                 | 8.07                 | 0.00%  |
| DE0001143428                       | DEGV IO STR 07/04/39 GERMANY           | GOV         | DE      | EUR      | AAA    | 223,632.53           | 262,918.66           | 0.01%  |
| DE0007030009                       | RHEINMETALL ODSH RHEINMETALL           | COM         | DE      | EUR      | AAA    | 18,645,562.75        | 21,921,079.46        | 0.73%  |
| DE0008430026                       | MUNICH RE GROUP ODSH MUNICH RE GROUP   | COM         | DE      | EUR      | AAA    | 748,811.08           | 880,356.76           | 0.03%  |
| DE000BU0E311                       | DEGV 07/15/26 GERMANY                  | GOV         | DE      | EUR      | AAA    | 577,358.39           | 678,784.51           | 0.02%  |
| DE000BU22056                       | DEGV 2.900 06/18/26 GERMANY            | GOV         | DE      | EUR      | AAA    | 13,199.51            | 15,518.30            | 0.00%  |
| DE000BU22098                       | DEGV 1.700 06/10/27 GERMANY            | GOV         | DE      | EUR      | AAA    | 48,365,646.28        | 56,862,170.88        | 1.90%  |
| DE000BU22098                       | DEGV 1.700 06/10/27 GERMANY            | GOV         | DE      | EUR      | AAA    | 169,411.60           | 199,172.60           | 0.01%  |
| DE000BU25000                       | DEGV 2.200 04/13/28 GERMANY            | GOV         | DE      | EUR      | AAA    | 52,897,532.52        | 62,190,185.90        | 2.08%  |
| DE000BU25026                       | DEGV 2.100 04/12/29 GERMANY            | GOV         | DE      | EUR      | AAA    | 226,778.81           | 266,617.66           | 0.01%  |

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|------------------------------------|---------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                        | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| DE000BU25034                       | DEGV 2.500 10/11/29 GERMANY                 | GOV         | DE      | EUR      | AAA    | 170,755.22           | 200,752.26           | 0.01%  |
| DE000BU25059                       | DEGV 2.200 10/10/30 GERMANY                 | GOV         | DE      | EUR      | AAA    | 190,493.07           | 223,957.50           | 0.01%  |
| DE000BU2D004                       | DEGV 2.500 08/15/54 GERMANY                 | GOV         | DE      | EUR      | AAA    | 170,755.17           | 200,752.19           | 0.01%  |
| DE000BU2D012                       | DEGV 2.900 08/15/56 GERMANY                 | GOV         | DE      | EUR      | AAA    | 420,654.74           | 494,552.31           | 0.02%  |
| DE000BU2F009                       | DEGV 2.600 05/15/41 GERMANY                 | GOV         | DE      | EUR      | AAA    | 476,453.81           | 560,153.74           | 0.02%  |
| DE000BU2Z015                       | DEGV 2.600 08/15/33 GERMANY                 | GOV         | DE      | EUR      | AAA    | 170,755.85           | 200,753.00           | 0.01%  |
| DE000BU2Z023                       | DEGV 2.200 02/15/34 GERMANY                 | GOV         | DE      | EUR      | AAA    | 56.77                | 66.75                | 0.00%  |
| DE000BU3Z005                       | DEGV 2.300 02/15/33 GERMANY                 | GOV         | DE      | EUR      | AAA    | 52,794.84            | 62,069.46            | 0.00%  |
| DE000ENER6Y0                       | SIEMENS ENERG ODSH SIEMENS ENERG            | COM         | DE      | EUR      | AAA    | 18,645,640.74        | 21,921,171.16        | 0.73%  |
| DK0009924029                       | DKGV 0.250 11/15/52 DENMARK                 | GOV         | DK      | DKK      | AAA    | 5,903,301.29         | 929,171.80           | 0.03%  |
| DK0009924102                       | DKGV 11/15/31 DENMARK                       | GOV         | DK      | DKK      | AAA    | 33,746.29            | 5,311.62             | 0.00%  |
| DK0009924375                       | DKGV 11/15/31 DENMARK                       | GOV         | DK      | DKK      | AAA    | 1,110,468.86         | 174,786.33           | 0.01%  |
| DK0009924532                       | DKGV 2.250 11/15/33 DENMARK                 | GOV         | DK      | DKK      | AAA    | 5,205,643.61         | 819,361.41           | 0.03%  |
| DK0009924961                       | DKGV 2.250 11/15/35 DENMARK                 | GOV         | DK      | DKK      | AAA    | 3,333,062.58         | 524,619.63           | 0.02%  |
| FI4000297767                       | NORDEA BNK ODSH NORDEA BNK                  | COM         | FI      | EUR      | AA1    | 445,219.43           | 523,432.34           | 0.02%  |
| FI4000552500                       | SAMPO ODSH SAMPO                            | COM         | FI      | EUR      | AA1    | 776,445.43           | 912,845.71           | 0.03%  |
| FR0006174348                       | BUREAU VERITAS ODSH BUREAU VERITAS          | COM         | FR      | EUR      | AA2    | 17,894,254.10        | 21,037,786.37        | 0.70%  |
| FR0013286192                       | FRGV 0.750 05/25/28 FRANCE                  | GOV         | FR      | EUR      | AA2    | 822,258.31           | 966,706.67           | 0.03%  |
| FR0013327491                       | FRGV 0.100 07/25/36 FRANCE                  | GOV         | FR      | EUR      | AA2    | 822,258.37           | 966,706.73           | 0.03%  |
| FR0013407236                       | FRGV 0.500 05/25/29 FRANCE                  | GOV         | FR      | EUR      | AA2    | 822,258.54           | 966,706.93           | 0.03%  |
| FR0013451507                       | FRGV 11/25/29 FRANCE                        | GOV         | FR      | EUR      | AA2    | 88,824.79            | 104,428.88           | 0.00%  |
| FR0013451507                       | FRGV 11/25/29 FRANCE                        | GOV         | FR      | EUR      | AA2    | 0.90                 | 1.06                 | 0.00%  |
| FR0014001NN8                       | FRGV 0.500 05/25/72 FRANCE                  | GOV         | FR      | EUR      | AA2    | 822,258.68           | 966,707.10           | 0.03%  |
| FR001400CMX2                       | FRGV 2.500 05/25/43 FRANCE                  | GOV         | FR      | EUR      | AA2    | 822,258.22           | 966,706.56           | 0.03%  |
| FR001400HI98                       | FRGV 2.750 02/25/29 FRANCE                  | GOV         | FR      | EUR      | AA2    | 45,194.20            | 53,133.58            | 0.00%  |
| FR001400X8V5                       | FRGV 3.200 05/25/35 FRANCE                  | GOV         | FR      | EUR      | AA2    | 170,755.20           | 200,752.23           | 0.01%  |
| GB0000485838                       | ORD GBP0.05 BAILLIE GIFFORD JAPAN TRUST     | CST         | GB      | GBP      | AA3    | 1,748,308.72         | 2,348,852.77         | 0.08%  |
| GB0001990497                       | ORD GBP0.25 CITY OF LONDON INVESTMENT TRUST | CST         | GB      | GBP      | AA3    | 243,328.80           | 326,912.24           | 0.01%  |
| GB0002875804                       | ORD 25P BRITISH AMERICAN TOBACCO            | CST         | GB      | GBP      | AA3    | 10,645,294.69        | 14,301,953.42        | 0.48%  |
| GB0003052338                       | ORD GBP0.25 EDINBURGH INV TST               | CST         | GB      | GBP      | AA3    | 123,514.44           | 165,941.65           | 0.01%  |
| GB0003466074                       | ORD GBP0.25 FOR&COL INV TST                 | CST         | GB      | GBP      | AA3    | 3,627,202.68         | 4,873,146.80         | 0.16%  |
| GB0003718474                       | GAMES WORKSHOP ODSH GAMES WORKSHOP          | CST         | GB      | GBP      | AA3    | 3,735,418.50         | 5,018,534.75         | 0.17%  |
| GB0006111123                       | ORD GBP0.25 MURRAY INCOME TRUST PLC         | CST         | GB      | GBP      | AA3    | 119,474.48           | 160,513.96           | 0.01%  |
| GB0006436108                       | BLACKROCK ORD GBP0.25 BLACKROCK             | CST         | GB      | GBP      | AA3    | 129,241.86           | 173,636.44           | 0.01%  |
| GB0007099541                       | ORD GBP0.05 PRUDENTIAL PLC                  | CST         | GB      | GBP      | AA3    | 15,899,722.92        | 21,361,277.74        | 0.71%  |
| GB0007366395                       | ORD GBP1 RIT CAP PARTNERS                   | CST         | GB      | GBP      | AA3    | 142,646.00           | 191,644.90           | 0.01%  |
| GB0007669376                       | ORD GBP0.15 ST.JAMES PLACE CAP              | CST         | GB      | GBP      | AA3    | 8,457,123.88         | 11,362,145.93        | 0.38%  |
| GB0008706128                       | ORD GBP0.25 LLOYDS BANKING GROUP            | CST         | GB      | GBP      | AA3    | 93,884.53            | 126,133.87           | 0.00%  |
| GB0009465807                       | ORD GBP0.125 WEIR GROUP                     | CST         | GB      | GBP      | AA3    | 1,484,294.80         | 1,994,150.06         | 0.07%  |

| Collateral data - as at 12/12/2025 |                                            |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                       | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB0031232498                       | ORD GBP0.10 IMPAX ENVIROMENTAL MKTS        | CST         | GB      | GBP      | AA3    | 27,287.61            | 36,660.90            | 0.00%  |
| GB0031743007                       | ORD GBP0.0005 BURBERRY GROUP               | CST         | GB      | GBP      | AA3    | 766,925.88           | 1,030,364.92         | 0.03%  |
| GB00B0CNHZ09                       | UKTI 1 1/4 11/22/55 UK TREASURY            | GIL         | GB      | GBP      | AA3    | 6,403.40             | 8,602.97             | 0.00%  |
| GB00B188SR50                       | ORD GBP0.0001 INTL PUBLIC PARTNERSHIPS LTD | CST         | GB      | GBP      | AA3    | 129,002.32           | 173,314.62           | 0.01%  |
| GB00B2B0DG97                       | RELX ODSH RELX                             | COM         | NL      | GBP      | AAA    | 12,158,720.04        | 16,335,240.37        | 0.55%  |
| GB00B4PTCY75                       | UKTI 0 3/8 03/22/62 UK TREASURY            | GIL         | GB      | GBP      | AA3    | 621,652.24           | 835,189.78           | 0.03%  |
| GB00B63H8491                       | ROLLS ROYCE ODSH ROLLS ROYCE               | CST         | GB      | GBP      | AA3    | 12,042,503.00        | 16,179,102.78        | 0.54%  |
| GB00BD0XH204                       | UKT 1T 07/22/57 UK TREASURY                | GIL         | GB      | GBP      | AA3    | 621,652.20           | 835,189.73           | 0.03%  |
| GB00BDX8CX86                       | UKTI 0 1/8 03/22/68 UK TREASURY            | GIL         | GB      | GBP      | AA3    | 621,651.74           | 835,189.11           | 0.03%  |
| GB00BF50VS41                       | ASHOKA INDIA ODSH ASHOKA INDIA             | CST         | GB      | GBP      | AA3    | 53,200.65            | 71,475.07            | 0.00%  |
| GB00BFMCN652                       | UKT 158 10/22/71 UK Treasury               | GIL         | GB      | GBP      | AA3    | 621,652.41           | 835,190.01           | 0.03%  |
| GB00BGJWTR88                       | SMITHSON INV TR ODSH SMITHSON INV TR       | CST         | GB      | GBP      | AA3    | 943,215.72           | 1,267,210.32         | 0.04%  |
| GB00BGXQNP29                       | PHOENIX GROUP ODSH PHOENIX GROUP           | CST         | GB      | GBP      | AA3    | 1,675,423.99         | 2,250,932.13         | 0.08%  |
| GB00BJ0LT190                       | HG CAPITAL 0.025P HG CAPITAL 0.025P        | CST         | GB      | GBP      | AA3    | 186,337.20           | 250,344.03           | 0.01%  |
| GB00BLDYK618                       | SCOTT MORT TRUST ODSH SCOTT MORT TRUST     | CST         | GB      | GBP      | AA3    | 1,571,688.92         | 2,111,564.06         | 0.07%  |
| GB00BLH3CY60                       | AVI GLOBAL TRUST ODSH AVI GLOBAL TRUST     | CST         | GB      | GBP      | AA3    | 121,326.25           | 163,001.82           | 0.01%  |
| GB00BM8PJY71                       | NATWEST GRP ODSH NATWEST GRP               | CST         | GB      | GBP      | AA3    | 29,165,465.81        | 39,183,803.32        | 1.31%  |
| GB00BMF9LG83                       | UKT 4 1/2 06/07/28 UK Treasury             | GIL         | GB      | GBP      | AA3    | 198,449.83           | 266,617.35           | 0.01%  |
| GB00BMGR2916                       | UKT 0 5/8 07/31/35 UNITED KINGDOM          | GIL         | GB      | GBP      | AA3    | 198,448.92           | 266,616.12           | 0.01%  |
| GB00BMV92D64                       | TEMPLE BAR ODSH TEMPLE BAR                 | CST         | GB      | GBP      | AA3    | 112,391.20           | 150,997.58           | 0.01%  |
| GB00BN455J50                       | WORLDWIDE ODSH WORLDWIDE                   | CST         | GB      | GBP      | AA3    | 124,448.31           | 167,196.30           | 0.01%  |
| GB00BNNGP551                       | UKTI 0 1/8 08/10/31 UK Treasury            | GIL         | GB      | GBP      | AA3    | 198,449.34           | 266,616.69           | 0.01%  |
| GB00BP6MXD84                       | SHELL ODSH SHELL                           | CST         | GB      | GBP      | AA3    | 16,316,496.64        | 21,921,213.24        | 0.73%  |
| GB00BPSNBB36                       | UKT 4 3/8 07/31/54 UK Treasury             | GIL         | GB      | GBP      | AA3    | 1,653,881.23         | 2,221,989.43         | 0.07%  |
| GB00BPSNBG80                       | UKTI 1 1/4 11/22/2054 UK Treasury          | GIL         | GB      | GBP      | AA3    | 1,521,607.15         | 2,044,279.21         | 0.07%  |
| GB00BQC82D08                       | UKT 4 3/8 01/31/2040 UK TREASURY           | GIL         | GB      | GBP      | AA3    | 1,521,607.44         | 2,044,279.60         | 0.07%  |
| GB00BR3YV268                       | POLAR CAPITAL ODSH POLAR CAPITAL           | CST         | GB      | GBP      | AA3    | 4,588,216.92         | 6,164,269.43         | 0.21%  |
| GB00BSGN2138                       | GBGV 12/22/25 UNITED KINGDOM               | GOV         | GB      | GBP      | AA3    | 7,199,854.59         | 9,673,004.64         | 0.32%  |
| GB00BT7HZZ68                       | UKTI 1 1/8 09/22/35 COR UK TREASURY        | GIL         | GB      | GBP      | AA3    | 1,528,852.04         | 2,054,012.72         | 0.07%  |
| GB00BT7J0027                       | UKT 4 ½ 03/07/35 Corp UK TREASURY          | GIL         | GB      | GBP      | AA3    | 201,224.61           | 270,345.26           | 0.01%  |
| GB00BT7J0134                       | UKTI 1 7/8 09/22/49 Corp UK TREASURY       | GIL         | GB      | GBP      | AA3    | 1,521,606.22         | 2,044,277.96         | 0.07%  |
| GB00BT7J0241                       | UKT 5 3/8 01/31/56 UK Treasury             | GIL         | GB      | GBP      | AA3    | 1,521,606.86         | 2,044,278.82         | 0.07%  |
| GB00BTXS1K06                       | GBGV 4.750 10/22/35 UNITED KINGDOM         | GOV         | GB      | GBP      | AA3    | 887,448.18           | 1,192,286.63         | 0.04%  |
| GB00BVP99897                       | GBGV 5.250 01/31/41 UNITED KINGDOM         | GOV         | GB      | GBP      | AA3    | 472,493.88           | 634,795.53           | 0.02%  |
| GB00BYQ0JC66                       | BEAZLEY ODSH BEAZLEY                       | CST         | GB      | GBP      | AA3    | 1,599,232.87         | 2,148,569.36         | 0.07%  |
| GB00BYYMZX75                       | UKT 2 1/2 07/22/65 UK TREASURY             | GIL         | GB      | GBP      | AA3    | 73.06                | 98.16                | 0.00%  |
| HK0000069689                       | AIA GROUP ODSH AIA GROUP                   | COM         | HK      | HKD      |        | 1,298,522.94         | 166,869.82           | 0.01%  |
| HK0388045442                       | HKEX ODSH HKEX                             | COM         | HK      | HKD      |        | 1,298,215.78         | 166,830.35           | 0.01%  |
| IE0001827041                       | CRH ODSH CRH                               | COM         | US      | USD      | AAA    | 9,152,430.58         | 9,152,430.58         | 0.31%  |

| Collateral data - as at 12/12/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| IE000S9YS762                       | LINDE ODSH LINDE                       | COM         | US      | USD      | AAA    | 4,172,138.49         | 4,172,138.49         | 0.14%  |
| IE00BK9ZQ967                       | TRANE TECH ODSH TRANE TECH             | COM         | US      | USD      | AAA    | 31,579.05            | 31,579.05            | 0.00%  |
| IT0000062072                       | GENERALI ODSH GENERALI                 | COM         | IT      | EUR      |        | 141,898.49           | 166,826.18           | 0.01%  |
| IT0000066123                       | BPER BANCA ODSH BPER BANCA             | COM         | IT      | EUR      |        | 5,179,130.00         | 6,088,961.85         | 0.20%  |
| IT0000072170                       | FINECOBANK ODSH FINECOBANK             | COM         | IT      | EUR      |        | 141,898.04           | 166,825.66           | 0.01%  |
| IT0000784196                       | BANCA SONDRIO ODSH BANCA SONDRIO       | COM         | IT      | EUR      |        | 3,562,893.74         | 4,188,796.97         | 0.14%  |
| IT0001233417                       | A2A ODSH A2A                           | COM         | IT      | EUR      |        | 141,911.93           | 166,841.98           | 0.01%  |
| IT0001250932                       | HERA ODSH HERA                         | COM         | IT      | EUR      |        | 13,851.75            | 16,285.13            | 0.00%  |
| IT0001347308                       | BUZZI ODSH BUZZI                       | COM         | IT      | EUR      |        | 141,858.75           | 166,779.46           | 0.01%  |
| IT0003497168                       | TELECOM IT ODSH TELECOM IT             | COM         | IT      | EUR      |        | 141,918.28           | 166,849.45           | 0.01%  |
| IT0003856405                       | LEONARDO ODSH LEONARDO                 | COM         | IT      | EUR      |        | 141,871.91           | 166,794.93           | 0.01%  |
| IT0005218380                       | BANCO BPM ODSH BANCO BPM               | COM         | IT      | EUR      |        | 141,908.45           | 166,837.90           | 0.01%  |
| IT0005239360                       | UNI CREDIT ODSH UNI CREDIT             | COM         | IT      | EUR      |        | 1,476,917.79         | 1,736,371.95         | 0.06%  |
| IT0005541336                       | LOTTOMATICA GROU ODSH LOTTOMATICA GROU | COM         | IT      | EUR      |        | 141,896.96           | 166,824.38           | 0.01%  |
| JE00B6173J15                       | GCP ODSH GCP                           | CST         | GB      | GBP      | AA3    | 128,374.23           | 172,470.78           | 0.01%  |
| JP1024621Q70                       | JPGV 0.400 07/01/26 JAPAN              | GOV         | JP      | JPY      | A1     | 950,818.43           | 6,127.99             | 0.00%  |
| JP1024641Q92                       | JPGV 0.400 09/01/26 JAPAN              | GOV         | JP      | JPY      | A1     | 28,532,676.60        | 183,891.93           | 0.01%  |
| JP1024651QA4                       | JPGV 0.400 10/01/26 JAPAN              | GOV         | JP      | JPY      | A1     | 35,751,999.67        | 230,420.17           | 0.01%  |
| JP1024691R25                       | JPGV 0.700 02/01/27 JAPAN              | GOV         | JP      | JPY      | A1     | 142,061,695.42       | 915,581.77           | 0.03%  |
| JP1024711R47                       | JPGV 0.900 04/01/27 JAPAN              | GOV         | JP      | JPY      | A1     | 3,510,117.87         | 22,622.57            | 0.00%  |
| JP1051541NA0                       | JPGV 0.100 09/20/27 JAPAN              | GOV         | JP      | JPY      | A1     | 131,348,570.45       | 846,536.13           | 0.03%  |
| JP1051701Q76                       | JPGV 0.600 06/20/29 JAPAN              | GOV         | JP      | JPY      | A1     | 490,819.44           | 3,163.31             | 0.00%  |
| JP1051741QB7                       | JPGV 0.700 09/20/29 JAPAN              | GOV         | JP      | JPY      | A1     | 156,694,473.86       | 1,009,889.43         | 0.03%  |
| JP1051771R39                       | JPGV 1.100 12/20/29 JAPAN              | GOV         | JP      | JPY      | A1     | 13,118,445.19        | 84,547.84            | 0.00%  |
| JP1051791R76                       | JPGV 1.000 06/20/30 JAPAN              | GOV         | JP      | JPY      | A1     | 592,957.36           | 3,821.59             | 0.00%  |
| JP1103711P74                       | JPGV 0.400 06/20/33 JAPAN              | GOV         | JP      | JPY      | A1     | 56,462,702.56        | 363,899.79           | 0.01%  |
| JP1103731Q12                       | JPGV 0.600 12/20/33 JAPAN              | GOV         | JP      | JPY      | A1     | 56,448,312.74        | 363,807.05           | 0.01%  |
| JP1103751Q74                       | JPGV 1.100 06/20/34 JAPAN              | GOV         | JP      | JPY      | A1     | 14,294,627.02        | 92,128.28            | 0.00%  |
| JP1103771R12                       | JPGV 1.200 12/20/34 JAPAN              | GOV         | JP      | JPY      | A1     | 203,360,180.47       | 1,310,647.99         | 0.04%  |
| JP1120241K56                       | JPGV 0.100 03/10/29 JAPAN              | GOV         | JP      | JPY      | A1     | 114,359.78           | 737.04               | 0.00%  |
| JP1120281P52                       | JPGV 0.005 03/10/33 JAPAN              | GOV         | JP      | JPY      | A1     | 76,357,775.88        | 492,122.72           | 0.02%  |
| JP1201241B22                       | JPGV 2.000 12/20/30 JAPAN              | GOV         | JP      | JPY      | A1     | 336,747,252.65       | 2,170,322.17         | 0.07%  |
| JP1201451D66                       | JPGV 1.700 06/20/33 JAPAN              | GOV         | JP      | JPY      | A1     | 175,543,319.83       | 1,131,369.46         | 0.04%  |
| JP1201771M76                       | JPGV 0.400 06/20/41 JAPAN              | GOV         | JP      | JPY      | A1     | 42,771,616.28        | 275,661.30           | 0.01%  |
| JP1201941RA2                       | JPGV 2.700 09/20/45 JAPAN              | GOV         | JP      | JPY      | A1     | 538,860.55           | 3,472.93             | 0.00%  |
| JP1300341B39                       | JPGV 2.200 03/20/41 JAPAN              | GOV         | JP      | JPY      | A1     | 63,216,621.33        | 407,428.52           | 0.01%  |
| JP1300551H61                       | JPGV 0.800 06/20/47 JAPAN              | GOV         | JP      | JPY      | A1     | 36,651,468.76        | 236,217.21           | 0.01%  |
| JP1300791P79                       | JPGV 1.200 06/20/53 JAPAN              | GOV         | JP      | JPY      | A1     | 53,707,257.13        | 346,141.06           | 0.01%  |
| JP1400041B55                       | JPGV 2.200 03/20/51 JAPAN              | GOV         | JP      | JPY      | A1     | 336,747,859.26       | 2,170,326.08         | 0.07%  |

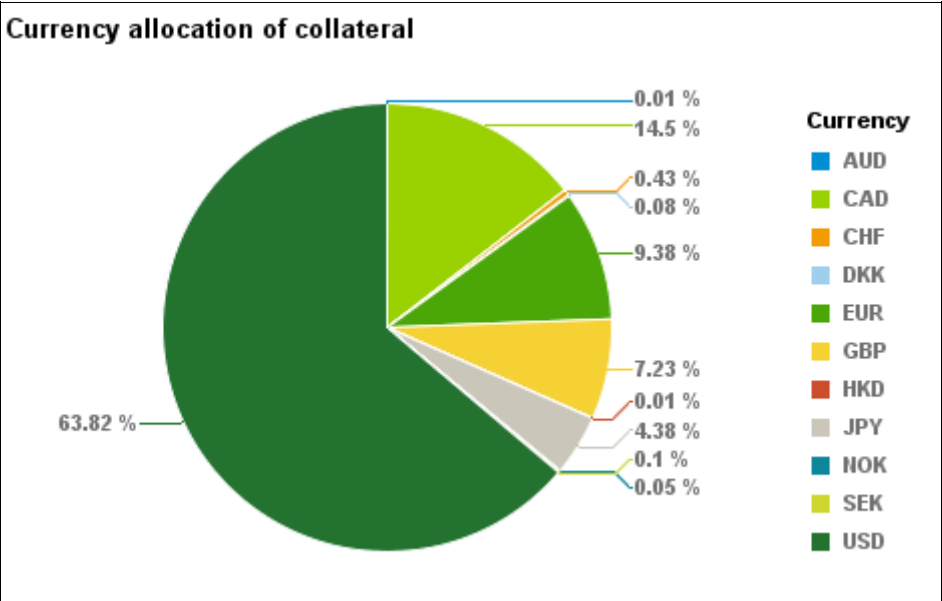
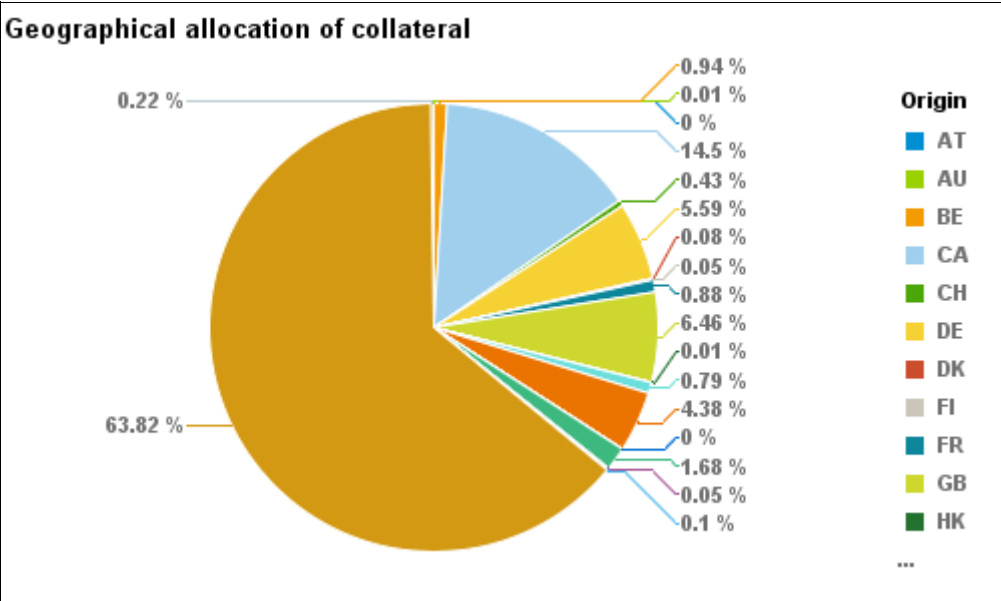
| Collateral data - as at 12/12/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP1400161P53                       | JPGV 1.300 03/20/63 JAPAN              | GOV         | JP      | JPY      | A1     | 109,936.32           | 708.54               | 0.00%  |
| JP1743001R41                       | JPGV 04/20/26 JAPAN                    | GOV         | JP      | JPY      | A1     | 56,471,799.64        | 363,958.42           | 0.01%  |
| JP1743131R69                       | JPGV 06/22/26 JAPAN                    | GOV         | JP      | JPY      | A1     | 56,443,170.09        | 363,773.91           | 0.01%  |
| JP1743301R97                       | JPGV 03/10/26 JAPAN                    | GOV         | JP      | JPY      | A1     | 336,771,104.36       | 2,170,475.89         | 0.07%  |
| JP1743431RB7                       | JPGV 02/16/26 JAPAN                    | GOV         | JP      | JPY      | A1     | 56,447,737.40        | 363,803.34           | 0.01%  |
| JP3165000005                       | SOMPO HOLDINGS ODSH SOMPO HOLDINGS     | COM         | JP      | JPY      | A1     | 1,301,529,059.69     | 8,388,301.17         | 0.28%  |
| JP3476480003                       | DAI-ICHILIFEHLDG ODSH DAI-ICHILIFEHLDG | COM         | JP      | JPY      | A1     | 226,022,377.01       | 1,456,704.91         | 0.05%  |
| JP3496400007                       | KDDI ODSH KDDI                         | COM         | JP      | JPY      | A1     | 206,399,599.22       | 1,330,236.91         | 0.04%  |
| JP3726800000                       | JAPAN TOBACCO ODSH JAPAN TOBACCO       | COM         | JP      | JPY      | A1     | 298,885,998.70       | 1,926,307.95         | 0.06%  |
| JP3752900005                       | JAPAN POST ODSH JAPAN POST             | COM         | JP      | JPY      | A1     | 2,831,116,438.26     | 18,246,428.82        | 0.61%  |
| JP3788600009                       | HITACHI ODSH HITACHI                   | COM         | JP      | JPY      | A1     | 1,512,518,999.37     | 9,748,122.64         | 0.33%  |
| JP3818000006                       | FUJITSU ODSH FUJITSU                   | COM         | JP      | JPY      | A1     | 492,428,798.17       | 3,173,683.32         | 0.11%  |
| JP3830800003                       | BRIDGESTONE ODSH BRIDGESTONE           | COM         | JP      | JPY      | A1     | 2,288,865,599.26     | 14,751,644.50        | 0.49%  |
| JP3885780001                       | MIZUHO ODSH MIZUHO                     | COM         | JP      | JPY      | A1     | 2,034,959,698.98     | 13,115,231.43        | 0.44%  |
| JP3890350006                       | SMFG ODSH SMFG                         | COM         | JP      | JPY      | A1     | 2,476,553,999.08     | 15,961,288.50        | 0.53%  |
| JP3902900004                       | MUFG ODSH MUFG                         | COM         | JP      | JPY      | A1     | 1,691,822,998.82     | 10,903,729.53        | 0.36%  |
| JP3910660004                       | TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG | COM         | JP      | JPY      | A1     | 2,507,198,498.16     | 16,158,791.04        | 0.54%  |
| LU1092234845                       | ORIO ODSH ORIO                         | COM         | US      | USD      | AAA    | 1,589,359.24         | 1,589,359.24         | 0.05%  |
| LU1556942974                       | LUGV 0.625 02/01/27 LUXEMBOURG         | GOV         | LU      | EUR      |        | 1,017.36             | 1,196.08             | 0.00%  |
| LU2228213398                       | LUGV 09/14/32 LUXEMBOURG               | GOV         | LU      | EUR      |        | 24,280.75            | 28,546.22            | 0.00%  |
| NL0000102234                       | NLGV 4.000 01/15/37 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 32,220.86            | 37,881.19            | 0.00%  |
| NL0010721999                       | NLGV 2.750 01/15/47 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 1,846,266.51         | 2,170,605.17         | 0.07%  |
| NL0012818504                       | NLGV 0.750 07/15/28 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 27,241.27            | 32,026.82            | 0.00%  |
| NL0012818504                       | NLGV 0.750 07/15/28 NETHERLANDS        | GOV         | NL      | EUR      | AAA    | 38,646.21            | 45,435.29            | 0.00%  |
| NL0014332678                       | JDE PEETS ODSH JDE PEETS               | COM         | NL      | EUR      | AAA    | 8,240,684.92         | 9,688,348.45         | 0.32%  |
| NL0015000LU4                       | IVECO GROUP ODSH IVECO GROUP           | COM         | IT      | EUR      |        | 8,750,256.67         | 10,287,438.06        | 0.34%  |
| NL0015031501                       | NLGV 01/15/27 NETHERLANDS              | GOV         | NL      | EUR      | AAA    | 88,469.25            | 104,010.88           | 0.00%  |
| NO0012837642                       | NOGV 3.000 08/15/33 NORWAY             | GOV         | NO      | NOK      | AAA    | 8,256,154.96         | 819,309.83           | 0.03%  |
| NO0013475558                       | NOGV 3.750 06/12/35 NORWAY             | GOV         | NO      | NOK      | AAA    | 8,255,839.25         | 819,278.50           | 0.03%  |
| SE0000242455                       | SWEDBANK AB ODSH SWEDBANK AB           | COM         | SE      | SEK      | AAA    | 21,224,497.52        | 2,295,533.12         | 0.08%  |
| SE0008014062                       | SEGV 0.125 06/01/26 SWEDEN             | GOV         | SE      | SEK      | AAA    | 7,638,632.51         | 826,155.43           | 0.03%  |
| US0079031078                       | AMD ODSH AMD                           | COM         | US      | USD      | AAA    | 24,540,941.97        | 24,540,941.97        | 0.82%  |
| US02043Q1076                       | ALNYLAM PHARMS ODSH ALNYLAM PHARMS     | COM         | US      | USD      | AAA    | 20,806,554.98        | 20,806,554.98        | 0.70%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 5,022,624.66         | 5,022,624.66         | 0.17%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | AAA    | 156,609,381.74       | 156,609,381.74       | 5.24%  |
| US0268747849                       | AIG ODSH AIG                           | COM         | US      | USD      | AAA    | 126,113.07           | 126,113.07           | 0.00%  |
| US03076C1062                       | AMERIPRISE FIN ODSH AMERIPRISE FIN     | COM         | US      | USD      | AAA    | 5,162,109.32         | 5,162,109.32         | 0.17%  |
| US0311001004                       | AMETEK ODSH AMETEK                     | COM         | US      | USD      | AAA    | 1,134,981.12         | 1,134,981.12         | 0.04%  |
| US0378331005                       | APPLE ODSH APPLE                       | COM         | US      | USD      | AAA    | 163,507,549.88       | 163,507,549.88       | 5.47%  |

| Collateral data - as at 12/12/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US04247X1028                       | ARMSTRONG WORLD ODSH ARMSTRONG WORLD   | COM         | US      | USD      | AAA    | 29,637,733.00        | 29,637,733.00        | 0.99%  |
| US0527691069                       | AUTODESK ODSH AUTODESK                 | COM         | US      | USD      | AAA    | 1,617.17             | 1,617.17             | 0.00%  |
| US0527691069                       | AUTODESK ODSH AUTODESK                 | COM         | US      | USD      | AAA    | 302.03               | 302.03               | 0.00%  |
| US0530151036                       | ADP ODSH ADP                           | COM         | US      | USD      | AAA    | 1,134,726.02         | 1,134,726.02         | 0.04%  |
| US0605051046                       | BOFAML ODSH BOFAML                     | COM         | US      | USD      | AAA    | 4,257,323.15         | 4,257,323.15         | 0.14%  |
| US0846707026                       | BERKSHIRE ODSH BERKSHIRE               | COM         | US      | USD      | AAA    | 2,634,412.12         | 2,634,412.12         | 0.09%  |
| US09062X1037                       | BIOGEN ODSH BIOGEN                     | COM         | US      | USD      | AAA    | 55,889.99            | 55,889.99            | 0.00%  |
| US09260D1072                       | BLACKSTONE DE ODSH BLACKSTONE DE       | COM         | US      | USD      | AAA    | 9,237,185.27         | 9,237,185.27         | 0.31%  |
| US09290D1019                       | BLACKROCK ODSH BLACKROCK               | COM         | US      | USD      | AAA    | 56,367,702.64        | 56,367,702.64        | 1.88%  |
| US0970231058                       | BOEING ODSH BOEING                     | COM         | US      | USD      | AAA    | 72,463,009.90        | 72,463,009.90        | 2.42%  |
| US1011371077                       | BOSTON ODSH BOSTON                     | COM         | US      | USD      | AAA    | 92.08                | 92.08                | 0.00%  |
| US14040H1059                       | CAPITAL ONE FIN ODSH CAPITAL ONE FIN   | COM         | US      | USD      | AAA    | 5,162,203.16         | 5,162,203.16         | 0.17%  |
| US1508701034                       | CELANESE US DE ODSH CELANESE US DE     | COM         | US      | USD      | AAA    | 15,389,692.80        | 15,389,692.80        | 0.51%  |
| US1720621010                       | CINCINNATI FIN ODSH CINCINNATI FIN     | COM         | US      | USD      | AAA    | 125,928.08           | 125,928.08           | 0.00%  |
| US17275R1023                       | CISCO SYSTEMS ODSH CISCO SYSTEMS       | COM         | US      | USD      | AAA    | 3,160,684.59         | 3,160,684.59         | 0.11%  |
| US1729674242                       | CITIGROUP ODSH CITIGROUP               | COM         | US      | USD      | AAA    | 48,928,599.29        | 48,928,599.29        | 1.64%  |
| US1746101054                       | CITIZNS FNCL ODSH CITIZNS FNCL         | COM         | US      | USD      | AAA    | 1,484,375.72         | 1,484,375.72         | 0.05%  |
| US1746151042                       | CITIZENS FINANCE ODSH CITIZENS FINANCE | COM         | US      | USD      | AAA    | 670,457.49           | 670,457.49           | 0.02%  |
| US1890541097                       | CLOROX ODSH CLOROX                     | COM         | US      | USD      | AAA    | 29,702.70            | 29,702.70            | 0.00%  |
| US1924461023                       | COGNIZANT TECH ODSH COGNIZANT TECH     | COM         | US      | USD      | AAA    | 31,795,394.04        | 31,795,394.04        | 1.06%  |
| US2199481068                       | CORPAY ODSH CORPAY                     | COM         | US      | USD      | AAA    | 2,885,404.05         | 2,885,404.05         | 0.10%  |
| US2333311072                       | DTE ENERGY ODSH DTE ENERGY             | COM         | US      | USD      | AAA    | 1,721,193.00         | 1,721,193.00         | 0.06%  |
| US2546871060                       | WALT DISNEY ODSH WALT DISNEY           | COM         | US      | USD      | AAA    | 622,618.96           | 622,618.96           | 0.02%  |
| US25659T1079                       | DOLBY LABS ODSH DOLBY LABS             | COM         | US      | USD      | AAA    | 29,637,848.12        | 29,637,848.12        | 0.99%  |
| US3020811044                       | EXLSERVICE ODSH EXLSERVICE             | COM         | US      | USD      | AAA    | 1,004,078.16         | 1,004,078.16         | 0.03%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS     | COM         | US      | USD      | AAA    | 1,436,388.22         | 1,436,388.22         | 0.05%  |
| US3377381088                       | FISERV ODSH FISERV                     | COM         | US      | USD      | AAA    | 7,817,957.34         | 7,817,957.34         | 0.26%  |
| US3453708600                       | FORD MOTOR ODSH FORD MOTOR             | COM         | US      | USD      | AAA    | 95.76                | 95.76                | 0.00%  |
| US37045V1008                       | GM ODSH GM                             | COM         | US      | USD      | AAA    | 191,749.34           | 191,749.34           | 0.01%  |
| US38141G1040                       | GOLDMAN SACHS ODSH GOLDMAN SACHS       | COM         | US      | USD      | AAA    | 274,220.03           | 274,220.03           | 0.01%  |
| US4108671052                       | HANOVER INSUR ODSH HANOVER INSUR       | COM         | US      | USD      | AAA    | 23,167,970.61        | 23,167,970.61        | 0.77%  |
| US4370761029                       | HOME DEPOT ODSH HOME DEPOT             | COM         | US      | USD      | AAA    | 480.25               | 480.25               | 0.00%  |
| US4385161066                       | HONEYWELL INTL ODSH HONEYWELL INTL     | COM         | US      | USD      | AAA    | 49,195,597.28        | 49,195,597.28        | 1.64%  |
| US4461501045                       | HUNTINGTON BANC ODSH HUNTINGTON BANC   | COM         | US      | USD      | AAA    | 56,004.56            | 56,004.56            | 0.00%  |
| US45168D1046                       | IDEXX LABS ODSH IDEXX LABS             | COM         | US      | USD      | AAA    | 55,892.49            | 55,892.49            | 0.00%  |
| US45337C1027                       | INCYTE ODSH INCYTE                     | COM         | US      | USD      | AAA    | 29,502.70            | 29,502.70            | 0.00%  |
| US4581401001                       | INTEL ODSH INTEL                       | COM         | US      | USD      | AAA    | 59,307,354.91        | 59,307,354.91        | 1.98%  |
| US45841N1072                       | INTRACTIVE BRK ODSH INTRACTIVE BRK     | COM         | US      | USD      | AAA    | 5,162,390.81         | 5,162,390.81         | 0.17%  |
| US45866F1049                       | INTERCONTI EXC ODSH INTERCONTI EXC     | COM         | US      | USD      | AAA    | 18,793,461.89        | 18,793,461.89        | 0.63%  |

| Collateral data - as at 12/12/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US4612021034                       | INTUIT ODSH INTUIT                     | COM         | US      | USD      | AAA    | 21,416,672.79        | 21,416,672.79        | 0.72%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN               | COM         | US      | USD      | AAA    | 128,687,355.43       | 128,687,355.43       | 4.30%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN               | COM         | US      | USD      | AAA    | 1,911.26             | 1,911.26             | 0.00%  |
| US4824801009                       | KLA CORP ODSH KLA CORP                 | COM         | US      | USD      | AAA    | 28,662.13            | 28,662.13            | 0.00%  |
| US48251W1045                       | KKR & CO ODSH KKR & CO                 | COM         | US      | USD      | AAA    | 36,827.81            | 36,827.81            | 0.00%  |
| US5324571083                       | LILLY ODSH LILLY                       | COM         | US      | USD      | AAA    | 123,631,753.77       | 123,631,753.77       | 4.13%  |
| US5404241086                       | LOEWS ODSH LOEWS                       | COM         | US      | USD      | AAA    | 418.59               | 418.59               | 0.00%  |
| US55354G1004                       | MSCI ODSH MSCI                         | COM         | US      | USD      | AAA    | 1,275,644.80         | 1,275,644.80         | 0.04%  |
| US56418H1005                       | MANPOWERGROUP ODSH MANPOWERGROUP       | COM         | US      | USD      | AAA    | 6,662,449.79         | 6,662,449.79         | 0.22%  |
| US5801351017                       | MCDONALD S CORP ODSH MCDONALD S CORP   | COM         | US      | USD      | AAA    | 35,194,179.85        | 35,194,179.85        | 1.18%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | AAA    | 21,361,155.00        | 21,361,155.00        | 0.71%  |
| US5951121038                       | MICRON TECH ODSH MICRON TECH           | COM         | US      | USD      | AAA    | 20,513,194.81        | 20,513,194.81        | 0.69%  |
| US6174464486                       | MORGAN STANLEY ODSH MORGAN STANLEY     | COM         | US      | USD      | AAA    | 24,886,612.12        | 24,886,612.12        | 0.83%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 168,620,384.55       | 168,620,384.55       | 5.64%  |
| US6934751057                       | PNC FINL SVC ODSH PNC FINL SVC         | COM         | US      | USD      | AAA    | 5,162,259.40         | 5,162,259.40         | 0.17%  |
| US70450Y1038                       | PAYPAL HLDG ODSH PAYPAL HLDG           | COM         | US      | USD      | AAA    | 56,368,364.34        | 56,368,364.34        | 1.88%  |
| US78409V1044                       | S&P GLOBAL ODSH S&P GLOBAL             | COM         | US      | USD      | AAA    | 3,014,808.09         | 3,014,808.09         | 0.10%  |
| US8168511090                       | SEMPRA USA ODSH SEMPRA USA             | COM         | US      | USD      | AAA    | 448,586.74           | 448,586.74           | 0.01%  |
| US8283591092                       | SILVERCREST AST ODSH SILVERCREST AST   | COM         | US      | USD      | AAA    | 432,356.73           | 432,356.73           | 0.01%  |
| US87165B1035                       | SYNCHRONY FINCL ODSH SYNCHRONY FINCL   | COM         | US      | USD      | AAA    | 73,538.81            | 73,538.81            | 0.00%  |
| US8740541094                       | TAKE-TWO ODSH TAKE-TWO                 | COM         | US      | USD      | AAA    | 10,973,714.65        | 10,973,714.65        | 0.37%  |
| US8826811098                       | TEXAS ROAD ODSH TEXAS ROAD             | COM         | US      | USD      | AAA    | 29,637,910.51        | 29,637,910.51        | 0.99%  |
| US89832Q1094                       | TRUIST FINANCIAL ODSH TRUIST FINANCIAL | COM         | US      | USD      | AAA    | 6,287,447.13         | 6,287,447.13         | 0.21%  |
| US9043111072                       | UNDER ARMOUR ODSH UNDER ARMOUR         | COM         | US      | USD      | AAA    | 159,739.46           | 159,739.46           | 0.01%  |
| US9113631090                       | UNITED RENTALS ODSH UNITED RENTALS     | COM         | US      | USD      | AAA    | 493,639.20           | 493,639.20           | 0.02%  |
| US912797PM34                       | UST BILL 02/19/26 US TREASURY          | GOV         | US      | USD      | AAA    | 2,337,952.41         | 2,337,952.41         | 0.08%  |
| US912797SU23                       | UST BILL 11/27/26 US TREASURY          | GOV         | US      | USD      | AAA    | 870,676.75           | 870,676.75           | 0.03%  |
| US912797SY45                       | UST BILL 03/10/26 US TREASURY          | GOV         | US      | USD      | AAA    | 5,570,150.73         | 5,570,150.73         | 0.19%  |
| US912797SZ10                       | UST BILL 03/17/26 US TREASURY          | GOV         | US      | USD      | AAA    | 31,777,091.90        | 31,777,091.90        | 1.06%  |
| US912810FB99                       | UST 6.125 11/15/27 US TREASURY         | GOV         | US      | USD      | AAA    | 293,124.80           | 293,124.80           | 0.01%  |
| US912810FG86                       | UST 5.250 02/15/29 US TREASURY         | GOV         | US      | USD      | AAA    | 212,703.69           | 212,703.69           | 0.01%  |
| US912810QC53                       | UST 4.500 08/15/39 US TREASURY         | GOV         | US      | USD      | AAA    | 1,567,179.40         | 1,567,179.40         | 0.05%  |
| US912810QE10                       | UST 4.625 02/15/40 US TREASURY         | GOV         | US      | USD      | AAA    | 214,304.13           | 214,304.13           | 0.01%  |
| US912810QH41                       | UST 4.375 05/15/40 US TREASURY         | GOV         | US      | USD      | AAA    | 8,458.64             | 8,458.64             | 0.00%  |
| US912810QX90                       | UST 2.750 08/15/42 US TREASURY         | GOV         | US      | USD      | AAA    | 368,833.69           | 368,833.69           | 0.01%  |
| US912810RD28                       | UST 3.750 11/15/43 US TREASURY         | GOV         | US      | USD      | AAA    | 6,926.51             | 6,926.51             | 0.00%  |
| US912810RJ97                       | UST 3.000 11/15/44 US TREASURY         | GOV         | US      | USD      | AAA    | 1,401,972.18         | 1,401,972.18         | 0.05%  |
| US912810RK60                       | UST 2.500 02/15/45 US TREASURY         | GOV         | US      | USD      | AAA    | 104,690.41           | 104,690.41           | 0.00%  |
| US912810RK60                       | UST 2.500 02/15/45 US TREASURY         | GOV         | US      | USD      | AAA    | 370,827.64           | 370,827.64           | 0.01%  |

| Collateral data - as at 12/12/2025 |                                |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                           | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US912810RN00                       | UST 2.875 08/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 1,845.50             | 1,845.50             | 0.00%  |
| US912810RN00                       | UST 2.875 08/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 13,997,775.15        | 13,997,775.15        | 0.47%  |
| US912810RQ31                       | UST 2.500 02/15/46 US TREASURY | GOV         | US      | USD      | AAA    | 2,019,655.73         | 2,019,655.73         | 0.07%  |
| US912810RZ30                       | UST 2.750 11/15/47 US TREASURY | GOV         | US      | USD      | AAA    | 72.47                | 72.47                | 0.00%  |
| US912810SF66                       | UST 3.000 02/15/49 US TREASURY | GOV         | US      | USD      | AAA    | 151.39               | 151.39               | 0.00%  |
| US912810SP49                       | UST 1.375 08/15/50 US TREASURY | GOV         | US      | USD      | AAA    | 50.54                | 50.54                | 0.00%  |
| US912810SS87                       | UST 1.625 11/15/50 US TREASURY | GOV         | US      | USD      | AAA    | 66,885.23            | 66,885.23            | 0.00%  |
| US912810ST60                       | UST 1.375 11/15/40 US TREASURY | GOV         | US      | USD      | AAA    | 3,637,932.85         | 3,637,932.85         | 0.12%  |
| US912810TA60                       | UST 1.750 08/15/41 US TREASURY | GOV         | US      | USD      | AAA    | 4,526,449.29         | 4,526,449.29         | 0.15%  |
| US912810TH14                       | UST 3.250 05/15/42 US TREASURY | GOV         | US      | USD      | AAA    | 2,026.07             | 2,026.07             | 0.00%  |
| US912810TN81                       | UST 3.625 02/15/53 US TREASURY | GOV         | US      | USD      | AAA    | 3,675.13             | 3,675.13             | 0.00%  |
| US912810TQ13                       | UST 3.875 02/15/43 US TREASURY | GOV         | US      | USD      | AAA    | 184.42               | 184.42               | 0.00%  |
| US912810TR95                       | UST 3.625 05/15/53 US TREASURY | GOV         | US      | USD      | AAA    | 864,145.07           | 864,145.07           | 0.03%  |
| US912810TZ12                       | UST 4.500 02/15/44 US TREASURY | GOV         | US      | USD      | AAA    | 3,377.80             | 3,377.80             | 0.00%  |
| US912810UA42                       | UST 4.625 05/15/54 US TREASURY | GOV         | US      | USD      | AAA    | 198,770.45           | 198,770.45           | 0.01%  |
| US912810UE63                       | UST 4.500 11/15/54 US TREASURY | GOV         | US      | USD      | AAA    | 428,439.99           | 428,439.99           | 0.01%  |
| US912810UG12                       | UST 4.625 02/15/55 US TREASURY | GOV         | US      | USD      | AAA    | 890,017.80           | 890,017.80           | 0.03%  |
| US912810UG12                       | UST 4.625 02/15/55 US TREASURY | GOV         | US      | USD      | AAA    | 1,563,408.70         | 1,563,408.70         | 0.05%  |
| US912810UJ50                       | UST 4.750 02/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 73,590.86            | 73,590.86            | 0.00%  |
| US912810UK24                       | UST 4.750 05/15/55 US TREASURY | GOV         | US      | USD      | AAA    | 9,660,079.69         | 9,660,079.69         | 0.32%  |
| US912810UL07                       | UST 5.000 05/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 5,921,363.03         | 5,921,363.03         | 0.20%  |
| US912810UM89                       | UST 4.750 08/15/55 US TREASURY | GOV         | US      | USD      | AAA    | 50,593,795.64        | 50,593,795.64        | 1.69%  |
| US9128283R96                       | UST 0.500 01/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 631,276.01           | 631,276.01           | 0.02%  |
| US9128284V99                       | UST 2.875 08/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 6,770.22             | 6,770.22             | 0.00%  |
| US9128286T26                       | UST 2.375 05/15/29 US TREASURY | GOV         | US      | USD      | AAA    | 1,062.32             | 1,062.32             | 0.00%  |
| US912828Y388                       | UST 0.750 07/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 1,549.32             | 1,549.32             | 0.00%  |
| US912828ZE35                       | UST 0.625 03/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 22,835,351.86        | 22,835,351.86        | 0.76%  |
| US91282CAV37                       | UST 0.875 11/15/30 US TREASURY | GOV         | US      | USD      | AAA    | 635,293.71           | 635,293.71           | 0.02%  |
| US91282CAY75                       | UST 0.625 11/30/27 US TREASURY | GOV         | US      | USD      | AAA    | 631,858.81           | 631,858.81           | 0.02%  |
| US91282CBB63                       | UST 0.625 12/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 3,797.03             | 3,797.03             | 0.00%  |
| US91282CBL46                       | UST 1.125 02/15/31 US TREASURY | GOV         | US      | USD      | AAA    | 7,750,077.23         | 7,750,077.23         | 0.26%  |
| US91282CFJ53                       | UST 3.125 08/31/29 US TREASURY | GOV         | US      | USD      | AAA    | 26,761,603.37        | 26,761,603.37        | 0.89%  |
| US91282CGH88                       | UST 3.500 01/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 3,916,107.42         | 3,916,107.42         | 0.13%  |
| US91282CGT27                       | UST 3.625 03/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 88,427.97            | 88,427.97            | 0.00%  |
| US91282CGV72                       | UST 3.750 04/15/26 US TREASURY | GOV         | US      | USD      | AAA    | 5,961,861.19         | 5,961,861.19         | 0.20%  |
| US91282CHJ36                       | UST 3.750 06/30/30 US TREASURY | GOV         | US      | USD      | AAA    | 1,330.11             | 1,330.11             | 0.00%  |
| US91282CHR51                       | UST 4.000 07/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 4,389,801.33         | 4,389,801.33         | 0.15%  |
| US91282CJA09                       | UST 4.625 09/30/28 US TREASURY | GOV         | US      | USD      | AAA    | 3,747,363.25         | 3,747,363.25         | 0.13%  |
| US91282CJJ18                       | UST 4.500 11/15/33 US TREASURY | GOV         | US      | USD      | AAA    | 41,439,941.04        | 41,439,941.04        | 1.39%  |

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|------------------------------------|--------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                           | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US91282CJS17                       | UST 4.250 12/31/25 US TREASURY | GOV         | US      | USD      | AAA    | 511.83               | 511.83               | 0.00%   |
| US91282CJT99                       | UST 4.000 01/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 483,796.61           | 483,796.61           | 0.02%   |
| US91282CJW29                       | UST 4.000 01/31/29 US TREASURY | GOV         | US      | USD      | AAA    | 43,483.18            | 43,483.18            | 0.00%   |
| US91282CKG59                       | UST 4.125 03/31/29 US TREASURY | GOV         | US      | USD      | AAA    | 4,041,635.29         | 4,041,635.29         | 0.14%   |
| US91282CLB53                       | UST 4.375 07/31/26 US TREASURY | GOV         | US      | USD      | AAA    | 4,880,458.48         | 4,880,458.48         | 0.16%   |
| US91282CLH24                       | UST 3.750 08/31/26 US TREASURY | GOV         | US      | USD      | AAA    | 152,232.87           | 152,232.87           | 0.01%   |
| US91282CLJ89                       | UST 3.750 08/31/31 US TREASURY | GOV         | US      | USD      | AAA    | 1,519.04             | 1,519.04             | 0.00%   |
| US91282CLL36                       | UST 3.375 09/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 504.40               | 504.40               | 0.00%   |
| US91282CLN91                       | UST 3.500 09/30/29 US TREASURY | GOV         | US      | USD      | AAA    | 63,087.80            | 63,087.80            | 0.00%   |
| US91282CLN91                       | UST 3.500 09/30/29 US TREASURY | GOV         | US      | USD      | AAA    | 8,061,089.48         | 8,061,089.48         | 0.27%   |
| US91282CMH15                       | UST 4.125 01/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 626,094.67           | 626,094.67           | 0.02%   |
| US91282CMH15                       | UST 4.125 01/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 174,813.73           | 174,813.73           | 0.01%   |
| US91282CMV09                       | UST 3.875 03/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 4,502,110.82         | 4,502,110.82         | 0.15%   |
| US91282CND91                       | UST 3.750 05/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 13,657.24            | 13,657.24            | 0.00%   |
| US91282CNG23                       | UST 4.000 05/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 50,742,325.78        | 50,742,325.78        | 1.70%   |
| US91282CNK35                       | UST 3.875 06/30/30 US TREASURY | GOV         | US      | USD      | AAA    | 746,855.09           | 746,855.09           | 0.02%   |
| US9311421039                       | WALMART ODSH WALMART           | COM         | US      | USD      | AAA    | 29,637,671.48        | 29,637,671.48        | 0.99%   |
|                                    | Unknown Company Description    | UNK         |         | GBP      |        | 549,918.12           | 738,814.99           | 0.02%   |
|                                    | Unknown Company Description    | UNK         |         | GBP      |        | 4,394,342.96         | 5,903,799.77         | 0.20%   |
|                                    |                                |             |         |          |        | Total:               | 2,990,940,583.35     | 100.00% |



| Counterparts                                                          |                                     |                |
|-----------------------------------------------------------------------|-------------------------------------|----------------|
| Number of counterparties with exposure exceeding 3% of the Fund's NAV |                                     |                |
| No.                                                                   | Major Name                          | Market Value   |
| 1                                                                     | NATIONAL BANK FINANCIAL INC (PARE   | 560,221,617.57 |
| 3                                                                     | NBC Global Finance Limited (Parent) | 259,557,682.36 |
| 2                                                                     | ROYAL BANK OF CANADA LONDON BR      | 471,215,852.11 |

| Top 5 borrowers in last Month |                                                        |                |
|-------------------------------|--------------------------------------------------------|----------------|
| No.                           | Counterparty                                           | Market Value   |
| 1                             | NATIONAL BANK FINANCIAL INC (PARENT)                   | 568,553,712.70 |
| 2                             | ROYAL BANK OF CANADA LONDON BRANCH (PARENT)            | 495,671,283.38 |
| 3                             | RBC DOMINION SECURITIES INC (PARENT)                   | 322,376,494.80 |
| 4                             | NBC Global Finance Limited (Parent)                    | 269,482,678.87 |
| 5                             | CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT) | 151,440,248.96 |