



|                                               |                                               |
|-----------------------------------------------|-----------------------------------------------|
| Summary of policy                             |                                               |
| % limit on maximum percentage of book on loan | 30%                                           |
| Revenue Split                                 | 75/25 *                                       |
| Name of the Fund                              | HBCE - HSBC Gbl Inv Fd - Gbl Corp Bd (Parent) |
| Replication Mode                              | Physical replication                          |
| ISIN Code                                     | LU1066053437                                  |
| Total net assets (AuM)                        | 3,561,604,934                                 |
| 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 04/09/2025                    |                |
| Currently on loan in USD (base currency)                      | 583,558,983.28 |
| Current percentage on loan (in % of the fund AuM)             | 16.38%         |
| Collateral value (cash and securities) in USD (base currency) | 659,388,820.61 |
| Collateral value (cash and securities) in % of loan           | 113%           |

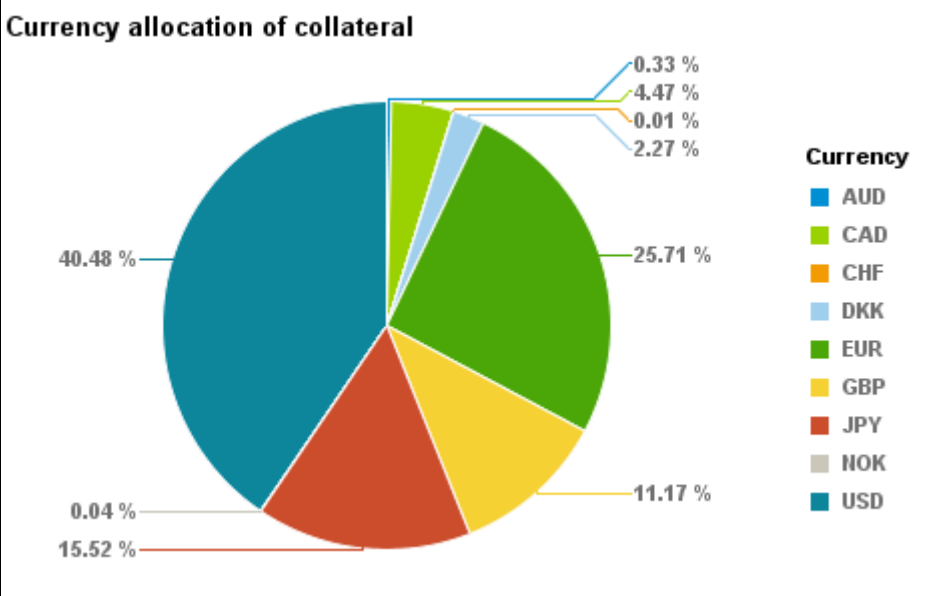
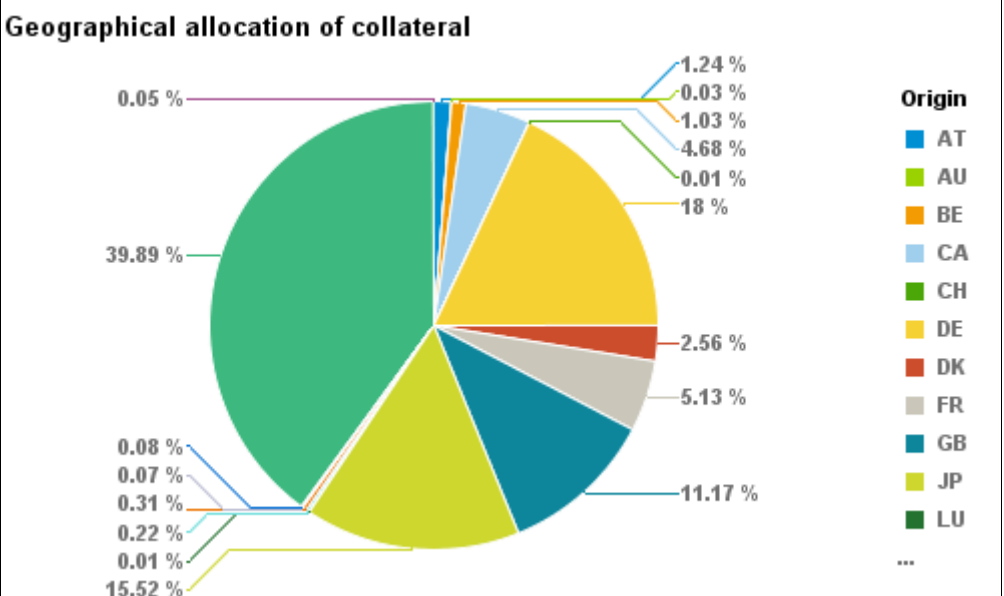
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|---------------------------------------------------------------------------|----------------|
| Securities lending statistics                                             |                |
| 12-month average on loan in USD (base currency)                           | 180,785,003.67 |
| 12-month average on loan as a % of the fund AuM                           | 4.82%          |
| 12-month maximum on loan in USD                                           | 448,526,173.19 |
| 12-month maximum on loan as a % of the fund AuM                           | 3.63%          |
| Gross Return for the fund over the last 12 months in (base currency fund) | 947,540.81     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0253%        |

| Collateral data - as at 04/09/2025 |                                              |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                         | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AN808571086                        | SCHLUMBERGER ODSH SCHLUMBERGER               | COM         | US      | USD      | Aa1    | 3,492,875.53         | 3,492,875.53         | 0.53%  |
| AT0000383864                       | ATGV 6.250 07/15/27 AUSTRIA                  | GOV         | AT      | EUR      | Aa1    | 165,429.51           | 192,950.82           | 0.03%  |
| AT0000A1VGR0                       | ATGV 0.500 04/20/27 AUSTRIA                  | GOV         | AT      | EUR      | Aa1    | 735,577.42           | 857,950.11           | 0.13%  |
| AT0000A2CQD2                       | ATGV 02/20/30 AUSTRIA                        | GOV         | AT      | EUR      | Aa1    | 93,416.18            | 108,957.16           | 0.02%  |
| AT0000A2NW83                       | ATGV 02/20/31 AUSTRIA                        | GOV         | AT      | EUR      | Aa1    | 859,806.99           | 1,002,846.86         | 0.15%  |
| AT0000A2VB47                       | ATGV 10/20/28 AUSTRIA                        | GOV         | AT      | EUR      | Aa1    | 4,991,697.24         | 5,822,129.81         | 0.86%  |
| AT0000A2Y9G4                       | ATGV 1.850 05/23/49 AUSTRIA                  | GOV         | AT      | EUR      | Aa1    | 165,137.60           | 192,610.35           | 0.03%  |
| AT0000A33SH3                       | ATGV 2.900 05/23/29 AUSTRIA                  | GOV         | AT      | EUR      | Aa1    | 5,151.19             | 6,008.15             | 0.00%  |
| AU3CB0221661                       | IADB 4.250 06/11/26 MTN IDB                  | BND         | US      | AUD      | Aa1    | 268,184.15           | 175,497.15           | 0.03%  |
| AU3CB0298227                       | KOMBK 2.500 08/03/32 MTN KBN                 | BND         | NO      | AUD      | Aaa    | 2,804,769.50         | 1,835,414.38         | 0.28%  |
| AU3CB0319143                       | BANQV 4.400 05/24/30 MTN BANQUE DEVELOPPT    | BND         | FR      | AUD      | Aa3    | 2,049.75             | 1,341.34             | 0.00%  |
| AU3CB0321675                       | AIRSR 5.450 05/15/35 35 MTN AIRSERVICES AUST | BND         | AU      | AUD      | Aaa    | 281,249.31           | 184,046.86           | 0.03%  |
| BE0000324336                       | BEGV 4.500 03/28/26 BELGIUM                  | GOV         | BE      | EUR      | Aa3    | 5,814.45             | 6,781.76             | 0.00%  |
| BE0000326356                       | BEGV 4.000 03/28/32 BELGIUM                  | GOV         | BE      | EUR      | Aa3    | 7,122.12             | 8,306.98             | 0.00%  |
| BE0000335449                       | BEGV 1.000 06/22/31 BELGIUM                  | GOV         | BE      | EUR      | Aa3    | 2,145,087.59         | 2,501,950.30         | 0.36%  |
| BE0000337460                       | BEGV 1.000 06/22/26 BELGIUM                  | GOV         | BE      | EUR      | Aa3    | 15,596.59            | 18,191.28            | 0.00%  |
| BE0000359688                       | BEGV 3.450 06/22/43 BELGIUM                  | GOV         | BE      | EUR      | Aa3    | 161.02               | 187.81               | 0.00%  |
| BE0000361700                       | BEGV 3.500 06/22/55 BELGIUM                  | GOV         | BE      | EUR      | Aa3    | 654,749.49           | 763,675.43           | 0.12%  |
| BE0000362716                       | BEGV 2.700 10/22/29 BELGIUM                  | GOV         | BE      | EUR      | Aa3    | 10,655.61            | 12,428.31            | 0.00%  |
| CA0636711016                       | BMO ODSH BMO                                 | COM         | CA      | CAD      | Aaa    | 1,118,414.38         | 810,993.81           | 0.12%  |
| CA0641491075                       | BANK NOVA ODSH BANK NOVA                     | COM         | CA      | CAD      | Aaa    | 1,118,383.33         | 810,971.30           | 0.12%  |
| CA135087B949                       | CAGV 1.250 12/01/47 CANADA                   | GOV         | CA      | CAD      | Aaa    | 501,158.10           | 363,403.88           | 0.06%  |
| CA135087H722                       | CAGV 2.000 12/01/51 CANADA                   | GOV         | CA      | CAD      | Aaa    | 2,792.22             | 2,024.72             | 0.00%  |
| CA135087J397                       | CAGV 2.250 06/01/29 CANADA                   | GOV         | CA      | CAD      | Aaa    | 1,563.77             | 1,133.93             | 0.00%  |
| CA135087K379                       | CAGV 1.250 06/01/30 CANADA                   | GOV         | CA      | CAD      | Aaa    | 4,196,804.57         | 3,043,221.37         | 0.46%  |
| CA135087M276                       | CAGV 1.500 06/01/31 CANADA                   | GOV         | CA      | CAD      | Aaa    | 19,966,865.57        | 14,478,537.39        | 2.20%  |
| CA135087N697                       | CAGV 2.900 06/01/32 CANADA                   | GOV         | CA      | CAD      | Aaa    | 502,039.58           | 364,043.06           | 0.06%  |
| CA135087P329                       | CAGV 2.500 12/01/32 CANADA                   | GOV         | CA      | CAD      | Aaa    | 7,653.51             | 5,549.78             | 0.00%  |
| CA135087P576                       | CAGV 3.500 03/01/28 CANADA                   | GOV         | CA      | CAD      | Aaa    | 79,565.89            | 57,695.47            | 0.01%  |
| CA135087S216                       | CAGV 3.250 12/01/34 CANADA                   | GOV         | CA      | CAD      | Aaa    | 81,911.07            | 59,396.02            | 0.01%  |
| CA135087T537                       | CAGV 3.250 12/01/35 CANADA                   | GOV         | CA      | CAD      | Aaa    | 501,723.78           | 363,814.07           | 0.06%  |
| CA135087VS05                       | CAGV 4.250 12/01/26 CANADA                   | GOV         | CA      | CAD      | Aaa    | 13,851.81            | 10,044.34            | 0.00%  |
| CA135087WL43                       | CAGV 5.750 06/01/29 CANADA                   | GOV         | CA      | CAD      | Aaa    | 65,971.06            | 47,637.48            | 0.01%  |
| CA135087XG49                       | CAGV 5.750 06/01/33 CANADA                   | GOV         | CA      | CAD      | Aaa    | 76,871.64            | 55,741.79            | 0.01%  |
| CA135087YQ12                       | CAGV 4.000 06/01/41 CANADA                   | GOV         | CA      | CAD      | Aaa    | 131,887.76           | 95,635.53            | 0.01%  |
| CA135087ZH04                       | CAGV 1.500 12/01/44 CANADA                   | GOV         | CA      | CAD      | Aaa    | 50,912.09            | 36,917.79            | 0.01%  |
| CA6330671034                       | NATL BK CANADA ODSH NATL BK CANADA           | COM         | CA      | CAD      | Aaa    | 746,507.83           | 541,313.89           | 0.08%  |
| CA683234B984                       | ONTAR 4.650 06/02/41 MTN ONTARIO             | BND         | CA      | CAD      | Aaa    | 73,431.78            | 53,247.46            | 0.01%  |
| CA68333ZBE66                       | ONTAR 4.000 03/08/29 ONTARIO                 | BND         | CA      | CAD      | Aaa    | 5,777,659.42         | 4,189,543.80         | 0.64%  |
| CA68333ZBM62                       | ONTAR 2.950 09/08/30 ONTARIO                 | BND         | CA      | CAD      | Aaa    | 5,651,241.76         | 4,097,874.79         | 0.62%  |
| CH0217850699                       | ZURICH 2.000 07/29/38 ZUERICH ST             | BND         | CH      | CHF      | Aaa    | 39,985.22            | 49,761.11            | 0.01%  |
| CH1134540470                       | ON HLDG ODSH ON HLDG                         | COM         | US      | USD      | Aa1    | 1,123,221.47         | 1,123,221.47         | 0.17%  |
| DE0001102432                       | DEGV 1.250 08/15/48 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 88.32                | 103.02               | 0.00%  |
| DE0001102465                       | DEGV 0.250 02/15/29 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 27,549.63            | 32,132.86            | 0.00%  |
| DE0001102507                       | DEGV 08/15/30 GERMANY                        | GOV         | DE      | EUR      | Aaa    | 51,363.50            | 59,943.46            | 0.01%  |
| DE0001102531                       | DEGV 02/15/31 GERMANY                        | GOV         | DE      | EUR      | Aaa    | 87.53                | 102.09               | 0.00%  |
| DE0001102556                       | DEGV 11/15/28 GERMANY                        | GOV         | DE      | EUR      | Aaa    | 397,761.51           | 463,934.22           | 0.07%  |
| DE0001102622                       | DEGV 2.100 11/15/29 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 50,658.64            | 59,066.35            | 0.01%  |
| DE000A2AAP54                       | BERLI 2.501 01/14/26 FRN BERLIN              | BND         | DE      | EUR      | Aaa    | 3,017.36             | 3,519.34             | 0.00%  |
| DE000BU22049                       | DEGV 2.500 03/19/26 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 2.03                 | 2.36                 | 0.00%  |
| DE000BU22098                       | DEGV 1.700 06/10/27 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 263.92               | 307.83               | 0.00%  |
| DE000BU22106                       | DEGV 1.900 09/16/27 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 18,516,605.05        | 21,597,078.73        | 3.28%  |
| DE000BU23042                       | DEGV 2.400 04/18/30 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 4,620,254.09         | 5,388,892.35         | 0.82%  |
| DE000BU25059                       | DEGV 2.200 10/10/30 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 2,302,136.52         | 2,685,126.32         | 0.41%  |
| DE000BU2Z031                       | DEGV 2.600 08/15/34 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 4,075,733.54         | 4,753,783.86         | 0.72%  |
| DE000BU2Z049                       | DEGV 2.500 02/15/35 GERMANY                  | GOV         | DE      | EUR      | Aaa    | 201.52               | 235.05               | 0.00%  |
| DE000NRWOL10                       | NORDR 1.375 01/15/20 NRW                     | BND         | DE      | EUR      | Aaa    | 11,980,595.22        | 13,973,720.20        | 2.12%  |
| DE000NRWOL09                       | NORDR 2.150 03/21/19 NRW                     | BND         | DE      | EUR      | Aaa    | 3,533,651.00         | 4,121,518.96         | 0.63%  |
| DE000NRWOM92                       | NORDR 1.450 01/19/22 NRW                     | BND         | DE      | EUR      | Aaa    | 9,157,927.56         | 10,681,465.74        | 1.62%  |

| Collateral data - as at 04/09/2025 |                                                                 |             |         |          |        |                      |                      |        |
|------------------------------------|-----------------------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| DE000NRWOMP9                       | NORDR 0.950 01/10/21 NRW                                        | BND         | DE      | EUR      | Aaa    | 1,341,878.69         | 1,565,117.34         | 0.24%  |
| DE000NRW82N02                      | NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35 | MIS         | DE      | EUR      | Aaa    | 14,917,010.76        | 17,388,645.96        | 2.64%  |
| DE000NRW82P42                      | NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36 | MIS         | DE      | EUR      | Aaa    | 14,937,034.27        | 17,422,000.64        | 2.64%  |
| DE000NRW82Q17                      | NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036     | MIS         | DE      | EUR      | Aaa    | 14,900,279.03        | 17,378,130.70        | 2.64%  |
| DK0009923138                       | DKGV 1.750 11/15/25 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 21,623,470.08        | 3,378,989.49         | 0.51%  |
| DK0009923724                       | DKGV 0.100 11/15/30 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 3,018,501.60         | 471,685.86           | 0.07%  |
| DK0009923807                       | DKGV 0.500 11/15/29 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 21,788,795.76        | 3,404,824.09         | 0.52%  |
| DK0009924029                       | DKGV 0.250 11/15/32 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 0.52                 | 0.08                 | 0.00%  |
| DK0009924375                       | DKGV 11/15/31 DENMARK                                           | GOV         | DK      | DKK      | Aaa    | 47,225.32            | 7,379.66             | 0.00%  |
| DK0009924458                       | DKGV 0.100 11/15/34 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 36,965.47            | 5,776.40             | 0.00%  |
| DK0009924532                       | DKGV 2.250 11/15/33 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 22,181,316.40        | 3,466,161.29         | 0.53%  |
| DK0009924615                       | DKGV 2.250 11/15/33 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 209,979.67           | 32,812.45            | 0.00%  |
| DK0009924888                       | DKGV 2.250 11/15/26 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 4,758,189.59         | 743,538.04           | 0.11%  |
| DK0009924961                       | DKGV 2.250 11/15/35 DENMARK                                     | GOV         | DK      | DKK      | Aaa    | 22,181,316.48        | 3,466,161.31         | 0.53%  |
| EU000A285VM2                       | EUUNI 07/04/35 MTN EU                                           | BND         | BE      | EUR      | Aa3    | 67,668.34            | 78,925.83            | 0.01%  |
| EU000A3K4DS6                       | EUUNI 2.000 10/04/27 MTN EU                                     | BND         | BE      | EUR      | Aa3    | 781,074.82           | 911,016.59           | 0.14%  |
| EU000A3K4EL9                       | EUUNI 4.000 04/04/44 MTN EU                                     | BND         | BE      | EUR      | Aa3    | 1.03                 | 1.20                 | 0.00%  |
| EU000A3K4EU0                       | EUUNI 3.250 02/04/50 MTN EU                                     | BND         | BE      | EUR      | Aa3    | 547,139.41           | 638,163.04           | 0.10%  |
| EU000A3K4EW6                       | EUUNI 2.875 12/06/27 MTN EU                                     | BND         | BE      | EUR      | Aa3    | 781,197.08           | 911,159.19           | 0.14%  |
| EU000M4DSQM6                       | EUUNI 2.625 07/04/28 MTN EU                                     | BND         | BE      | EUR      | Aa3    | 1.03                 | 1.20                 | 0.00%  |
| EU000M4EABY7                       | EUUNI 3.750 10/12/45 MTN EU                                     | BND         | BE      | EUR      | Aa3    | 781,878.12           | 911,953.53           | 0.14%  |
| EU000M4EBBP0                       | EIB 2.250 08/14/28 MTN EIB                                      | GOV         | SU      | EUR      |        | 5,019.44             | 5,854.49             | 0.00%  |
| FR000125486                        | VINCI ODSH VINCI                                                | COM         | FR      | EUR      | Aa3    | 3,634,897.26         | 4,472,881.38         | 0.68%  |
| FR0000571150                       | FRGV 6.000 10/25/25 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 1,410,563.74         | 1,645,229.03         | 0.25%  |
| FR0010447367                       | FRGV 1.800 07/25/40 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 170,209.58           | 198,526.12           | 0.03%  |
| FR0011008705                       | FRGV 1.850 07/25/27 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 1,039.69             | 1,212.65             | 0.00%  |
| FR0011883966                       | FRGV 2.500 05/25/30 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 1,122,094.09         | 1,308,768.77         | 0.20%  |
| FR0012993103                       | FRGV 1.500 05/25/31 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 25,932.85            | 30,247.11            | 0.00%  |
| FR0013250560                       | FRGV 1.000 05/25/27 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 323,075.37           | 376,823.08           | 0.06%  |
| FR0013286192                       | FRGV 0.750 05/25/28 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 5,426.34             | 6,329.08             | 0.00%  |
| FR0014007L00                       | FRGV 05/25/32 FRANCE                                            | GOV         | FR      | EUR      | Aa3    | 375,188.99           | 437,618.14           | 0.07%  |
| FR001400PTH0                       | FRGV 3.000 05/25/54 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 281.41               | 328.22               | 0.00%  |
| FR001400H08                        | FRGV 2.750 02/25/29 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 3,394,164.75         | 3,958,827.39         | 0.60%  |
| FR001400J08                        | FRGV 0.600 07/25/34 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 46,213.67            | 53,901.90            | 0.01%  |
| FR001400L834                       | FRGV 3.500 11/25/33 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 1,314.19             | 1,532.83             | 0.00%  |
| FR001400L834                       | FRGV 3.500 11/25/33 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 38,646.86            | 45,076.26            | 0.01%  |
| FR001400OHF4                       | FRGV 3.250 05/25/55 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 4.08                 | 4.76                 | 0.00%  |
| FR001400PM68                       | FRGV 2.750 02/25/30 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 17,320,327.54        | 20,201,785.17        | 3.06%  |
| FR001400QC41                       | FRGV 0.950 07/25/43 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 3.50                 | 4.08                 | 0.00%  |
| FR001400WY04                       | FRGV 3.600 05/25/42 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 82.02                | 95.67                | 0.00%  |
| FR001400XLV2                       | FRGV 2.400 09/24/28 FRANCE                                      | GOV         | FR      | EUR      | Aa3    | 908,783.23           | 1,059,970.92         | 0.16%  |
| GB0032452392                       | UKT 4 1/4 03/07/36 UK TREASURY                                  | GIL         | GB      | GBP      | Aa3    | 4,339.50             | 5,829.25             | 0.00%  |
| GB00B06YGN05                       | UKT 4 1/4 12/07/55 UK TREASURY                                  | GIL         | GB      | GBP      | Aa3    | 12,716.74            | 17,082.40            | 0.00%  |
| GB00B0CWNH209                      | UKTI 1 1/4 11/22/55 UK TREASURY                                 | GIL         | GB      | GBP      | Aa3    | 4,090,432.03         | 5,494,677.35         | 0.83%  |
| GB00B1L6W962                       | UKTI 1 1/8 11/22/37 UK TREASURY                                 | GIL         | GB      | GBP      | Aa3    | 4,878,508.85         | 6,553,300.94         | 0.99%  |
| GB00B24FFM16                       | UKTI 0 3/4 11/22/47 UK TREASURY                                 | GIL         | GB      | GBP      | Aa3    | 702,365.38           | 943,487.41           | 0.14%  |
| GB00B3MYD345                       | UKTI 0 5/8 11/22/42 UK TREASURY                                 | GIL         | GB      | GBP      | Aa3    | 4,878,478.73         | 6,553,260.48         | 0.99%  |
| GB00B4PTCY75                       | UKTI 0 3/8 03/22/62 UK TREASURY                                 | GIL         | GB      | GBP      | Aa3    | 4,147,177.42         | 5,570,903.43         | 0.84%  |
| GB00B7RNOG65                       | UKTI 0 1/8 03/22/44 UK TREASURY                                 | GIL         | GB      | GBP      | Aa3    | 461,939.19           | 620,522.91           | 0.09%  |
| GB00BDCHBW90                       | UKT 1 1/2 07/22/47 UK TREASURY                                  | GIL         | GB      | GBP      | Aa3    | 0.49                 | 0.66                 | 0.00%  |
| GB00BDXICX86                       | UKTI 0 1/8 03/22/68 UK TREASURY                                 | GIL         | GB      | GBP      | Aa3    | 4,011,682.30         | 5,388,892.83         | 0.82%  |
| GB00BFMCN652                       | UKT 158 10/22/71 UK Treasury                                    | GIL         | GB      | GBP      | Aa3    | 4,011,682.95         | 5,388,893.71         | 0.82%  |
| GB00BGDYHF49                       | GBOV 0.125 08/10/41 UNITED KINGDOM                              | GIL         | GB      | GBP      | Aa3    | 913,499.37           | 1,227,103.70         | 0.19%  |
| GB00BGDYHF49                       | GBOV 0.125 08/10/41 UNITED KINGDOM                              | GIL         | GB      | GBP      | Aa3    | 2,747,888.97         | 3,691,239.25         | 0.56%  |
| GB00BLH38265                       | UKTI 0 1/8 03/22/39 UK Treasury                                 | GIL         | GB      | GBP      | Aa3    | 569,658.61           | 765,222.41           | 0.12%  |
| GB00BM82ZV59                       | UKT 1 1/2 07/31/53 UK Treasury                                  | GIL         | GB      | GBP      | Aa3    | 0.86                 | 1.16                 | 0.00%  |
| GB00BMF9LF76                       | GBOV 4.000 10/22/63 UNITED KINGDOM                              | GIL         | GB      | GBP      | Aa3    | 5,472,901.33         | 7,351,748.36         | 1.11%  |
| GB00BPCJD880                       | UKT 3 1/2 10/22/25 UK Treasury                                  | GIL         | GB      | GBP      | Aa3    | 143,606.43           | 192,906.52           | 0.03%  |
| GB00BPCJD997                       | UKT 3 3/4 10/22/53 UK Treasury                                  | GIL         | GB      | GBP      | Aa3    | 1.49                 | 2.00                 | 0.00%  |
| GB00BPSNBG80                       | UKTI 1 1/4 11/22/2054 UK Treasury                               | GIL         | GB      | GBP      | Aa3    | 913,499.53           | 1,227,103.92         | 0.19%  |
| GB00BQC4R999                       | UKT 3 3/4 01/29/38 UK Treasury                                  | GIL         | GB      | GBP      | Aa3    | 788,938.03           | 1,059,780.46         | 0.16%  |
| GB00BQC4R999                       | UKT 3 3/4 01/29/38 UK Treasury                                  | GIL         | GB      | GBP      | Aa3    | 3,147,783.46         | 4,228,417.52         | 0.64%  |
| GB00BQC2D208                       | UKT 4 3/8 01/31/2040 UK TREASURY                                | GIL         | GB      | GBP      | Aa3    | 5,333,106.76         | 7,163,962.31         | 1.09%  |
| GB00BSQNRD01                       | UKT 4 3/8 03/07/30 Corp UK TREASURY                             | GIL         | GB      | GBP      | Aa3    | 4,419,606.93         | 5,936,857.99         | 0.90%  |
| GB00BT7J0027                       | UKT 4 1/2 03/07/35 Corp UK TREASURY                             | GIL         | GB      | GBP      | Aa3    | 2,614,120.22         | 3,511,547.69         | 0.53%  |
| GB00BT7J0241                       | UKT 5 3/8 01/31/56 UK Treasury                                  | GIL         | GB      | GBP      | Aa3    | 29.07                | 39.05                | 0.00%  |
| GB00BTXS1K06                       | GBOV 4.750 10/22/35 UNITED KINGDOM                              | GOV         | GB      | GBP      | Aa3    | 201.79               | 271.06               | 0.00%  |
| GB00BZ13D140                       | UKTI 0125 08/10/46 UK TREASURY                                  | GIL         | GB      | GBP      | Aa3    | 543,969.02           | 730,713.58           | 0.11%  |
| IE00B8KQN827                       | EATON CORP ODSH EATON CORP                                      | COM         | US      | USD      | Aa1    | 810,828.36           | 810,828.36           | 0.12%  |
| IE00B8KZ0967                       | TRANE TECH ODSH TRANE TECH                                      | COM         | US      | USD      | Aa1    | 2,901,474.13         | 2,901,474.13         | 0.44%  |
| JP1024711R47                       | JPGV 0.900 04/01/27 JAPAN                                       | GOV         | JP      | JPY      | A1     | 3,274,941,688.91     | 22,099,616.26        | 3.35%  |
| JP1051531N75                       | JPGV 0.005 06/20/27 JAPAN                                       | GOV         | JP      | JPY      | A1     | 926,948,710.79       | 6,255,137.57         | 0.95%  |
| JP1051711Q82                       | JPGV 0.400 06/20/29 JAPAN                                       | GOV         | JP      | JPY      | A1     | 48,870.11            | 329.78               | 0.00%  |
| JP1051771R39                       | JPGV 1.100 12/20/29 JAPAN                                       | GOV         | JP      | JPY      | A1     | 24,915,236.13        | 168,130.37           | 0.03%  |
| JP1103571L10                       | JPGV 0.100 12/20/29 JAPAN                                       | GOV         | JP      | JPY      | A1     | 1,242,976,542.21     | 8,387,723.27         | 1.27%  |
| JP1103621M43                       | JPGV 0.100 03/20/31 JAPAN                                       | GOV         | JP      | JPY      | A1     | 327,725,957.15       | 2,211,525.75         | 0.34%  |
| JP1103631M74                       | JPGV 0.100 06/20/31 JAPAN                                       | GOV         | JP      | JPY      | A1     | 1,071,802,031.26     | 7,232,621.48         | 1.10%  |
| JP1103651N11                       | JPGV 0.100 12/20/31 JAPAN                                       | GOV         | JP      | JPY      | A1     | 875,453,019.77       | 5,907,639.78         | 0.90%  |
| JP1103691P11                       | JPGV 0.500 12/20/32 JAPAN                                       | GOV         | JP      | JPY      | A1     | 347,255,704.75       | 2,343,314.34         | 0.36%  |
| JP1120301R56                       | JPGV 0.005 03/10/35 JAPAN                                       | GOV         | JP      | JPY      | A1     | 397,639,446.40       | 2,693,308.59         | 0.41%  |
| JP1201591GC4                       | JPGV 0.600 12/20/36 JAPAN                                       | GOV         | JP      | JPY      | A1     | 7,863,587.49         | 53,064.23            | 0.01%  |
| JP1201711L13                       | JPGV 0.300 12/20/39 JAPAN                                       | GOV         | JP      | JPY      | A1     | 38,652.18            | 260.83               | 0.00%  |
| JP1201811N77                       | JPGV 0.900 06/20/42 JAPAN                                       | GOV         | JP      | JPY      | A1     | 39,721,775.80        | 268,046.30           | 0.04%  |
| JP1300251715                       | JPGV 2.300 12/20/36 JAPAN                                       | GOV         | JP      | JPY      | A1     | 53,996,250.33        | 364,371.80           | 0.06%  |
| JP1300861R49                       | JPGV 2.400 03/20/55 JAPAN                                       | GOV         | JP      | JPY      | A1     | 3,147,314,267.39     | 21,238,374.35        | 3.22%  |
| JP1400141M51                       | JPGV 0.700 03/20/61 JAPAN                                       | GOV         | JP      | JPY      | A1     | 443,475,968.29       | 2,992,617.78         | 0.45%  |
| JP1400171Q50                       | JPGV 2.200 03/20/64 JAPAN                                       | GOV         | JP      | JPY      | A1     | 2,982,137,853.25     | 20,123,748.28        | 3.05%  |
| LU2228213398                       | LUGV 09/14/32 LUXEMBOURG                                        | GOV         | LU      | EUR      |        | 837.85               | 977.24               | 0.00%  |
| LU2475494477                       | LUGV 1.750 05/25/42 LUXEMBOURG                                  | GOV         | LU      | EUR      |        | 781.65               | 911.68               | 0.00%  |

| Collateral data - as at 04/09/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| LU2591861021                       | LUGV 3.250 03/02/43 LUXEMBOURG         | GOV         | LU      | EUR      |        | 76,833.44            | 89,615.67            | 0.01%  |
| LU2773894873                       | LUGV 2.875 03/01/34 LUXEMBOURG         | GOV         | LU      | EUR      |        | 1,019.92             | 1,189.60             | 0.00%  |
| NL0000538784                       | NXP SEMICONDRS ODSH NXP SEMICONDRS     | COM         | US      | USD      | Aa1    | 810,794.59           | 810,794.59           | 0.12%  |
| NL0014555419                       | NLGV 07/15/30 NETHERLANDS              | GOV         | NL      | EUR      | Aaa    | 5,955.73             | 6,946.54             | 0.00%  |
| NL0015000RP1                       | NLGV 0.500 07/15/32 NETHERLANDS        | GOV         | NL      | EUR      | Aaa    | 440,704.04           | 514,020.78           | 0.08%  |
| NL00150012K2                       | NLGV 2.000 01/15/54 NETHERLANDS        | GOV         | NL      | EUR      | Aaa    | 618,211.45           | 721,058.82           | 0.11%  |
| NL0015001RG8                       | NLGV 3.250 01/15/44 NETHERLANDS        | GOV         | NL      | EUR      | Aaa    | 176,812.04           | 206,226.98           | 0.03%  |
| NL0015614579                       | NLGV 01/15/52 NETHERLANDS              | GOV         | NL      | EUR      | Aaa    | 0.81                 | 0.94                 | 0.00%  |
| NO0010803052                       | NOGV 1.250 09/17/31 NORWAY             | GOV         | NO      | NOK      | Aaa    | 2,354,896.03         | 234,584.13           | 0.04%  |
| US0010551028                       | AFLAC ODSH AFLAC                       | COM         | US      | USD      | Aa1    | 810,903.77           | 810,903.77           | 0.12%  |
| US0079031078                       | AMD ODSH AMD                           | COM         | US      | USD      | Aa1    | 12,180,951.58        | 12,180,951.58        | 1.85%  |
| US00828EE559                       | AFDB 0.875 03/23/26 MTN AFRCN DVLPMNT  | BND         | XO      | USD      |        | 362,619.19           | 362,619.19           | 0.05%  |
| US013051ET04                       | ALBTA 4.500 01/24/34 ALBERTA           | BND         | CA      | USD      | Aaa    | 25,324.64            | 25,324.64            | 0.00%  |
| US01973R1014                       | ALLISON TRN HLDG ODSH ALLISON TRN HLDG | COM         | US      | USD      | Aa1    | 793.10               | 793.10               | 0.00%  |
| US02079K1079                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | Aa1    | 8,687,258.65         | 8,687,258.65         | 1.32%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | Aa1    | 326,376.99           | 326,376.99           | 0.05%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | Aa1    | 8,688,070.01         | 8,688,070.01         | 1.32%  |
| US0231351067                       | AMAZON COM ODSH AMAZON.COM             | COM         | US      | USD      | Aa1    | 4,472,920.00         | 4,472,920.00         | 0.68%  |
| US0258161092                       | AMERICAN EXPRESS ODSH AMERICAN EXPRESS | COM         | US      | USD      | Aa1    | 810,893.55           | 810,893.55           | 0.12%  |
| US0378331005                       | APPLE ODSH APPLE                       | COM         | US      | USD      | Aa1    | 4,472,770.55         | 4,472,770.55         | 0.68%  |
| US04517PB616                       | ADB 5.355 06/16/26 FRN MTN ADB         | BND         | PH      | USD      |        | 444,630.49           | 444,630.49           | 0.07%  |
| US09290D1019                       | BLACKROCK ODSH BLACKROCK               | COM         | US      | USD      | Aa1    | 8,687,390.00         | 8,687,390.00         | 1.32%  |
| US1101221083                       | BRISTOL-MYERS ODSH BRISTOL-MYERS       | COM         | US      | USD      | Aa1    | 47.57                | 47.57                | 0.00%  |
| US11135F1012                       | BROADCOM ODSH BROADCOM                 | COM         | US      | USD      | Aa1    | 250,122.38           | 250,122.38           | 0.04%  |
| US135087Q560                       | CAGV 3.750 04/26/28 CANADA             | GOV         | CA      | USD      | Aaa    | 1,130,318.87         | 1,130,318.87         | 0.17%  |
| US2310211063                       | CUMMINS ODSH CUMMINS                   | COM         | US      | USD      | Aa1    | 526.75               | 526.75               | 0.00%  |
| US2521311074                       | DEXCOM ODSH DEXCOM                     | COM         | US      | USD      | Aa1    | 212.03               | 212.03               | 0.00%  |
| US2855121099                       | ELECTRONIC ARTS ODSH ELECTRONIC ARTS   | COM         | US      | USD      | Aa1    | 3,492,557.89         | 3,492,557.89         | 0.53%  |
| US3696043013                       | GE ODSH GE                             | COM         | US      | USD      | Aa1    | 370.66               | 370.66               | 0.00%  |
| US37940X1028                       | GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS   | COM         | US      | USD      | Aa1    | 86.88                | 86.88                | 0.00%  |
| US40412C1018                       | HCA HEALTHCARE ODSH HCA HEALTHCARE     | COM         | US      | USD      | Aa1    | 3,492,773.69         | 3,492,773.69         | 0.53%  |
| US43358BA899                       | CAGV 4.000 03/18/30 CANADA             | GOV         | CA      | USD      | Aaa    | 242,624.11           | 242,624.11           | 0.04%  |
| US4581X0EG91                       | IDB 4.711 10/04/27 FRN MTN IDB         | BND         | US      | USD      | Aa1    | 28,159.06            | 28,159.06            | 0.00%  |
| US4781601046                       | JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON   | COM         | US      | USD      | Aa1    | 8,688,206.49         | 8,688,206.49         | 1.32%  |
| US49338L1035                       | KEYSIGHT TECH ODSH KEYSIGHT TECH       | COM         | US      | USD      | Aa1    | 2,040,863.33         | 2,040,863.33         | 0.31%  |
| US5324571083                       | LILLY ODSH LILLY                       | COM         | US      | USD      | Aa1    | 8,688,219.62         | 8,688,219.62         | 1.32%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | Aa1    | 4,472,510.39         | 4,472,510.39         | 0.68%  |
| US61174X1090                       | MONSTER BEVERAGE ODSH MONSTER BEVERAGE | COM         | US      | USD      | Aa1    | 910,972.03           | 910,972.03           | 0.14%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | Aa1    | 8,687,363.54         | 8,687,363.54         | 1.32%  |
| US68323ADP06                       | ONTAR 2.500 04/27/26 ONTARIO           | BND         | CA      | USD      | Aaa    | 5,000.15             | 5,000.15             | 0.00%  |
| US70450Y1038                       | PAYPAL HLDG ODSH PAYPAL HLDG           | COM         | US      | USD      | Aa1    | 139.47               | 139.47               | 0.00%  |
| US7427181091                       | PROCTER GAMBLE ODSH PROCTER GAMBLE     | COM         | US      | USD      | Aa1    | 3,492,790.40         | 3,492,790.40         | 0.53%  |
| US75513E1010                       | RTX CORP ODSH RTX CORP                 | COM         | US      | USD      | Aa1    | 165,138.65           | 165,138.65           | 0.03%  |
| US8725401090                       | TJX ODSH TJX                           | COM         | US      | USD      | Aa1    | 187.35               | 187.35               | 0.00%  |
| US88579Y1010                       | 3M ODSH 3M                             | COM         | US      | USD      | Aa1    | 3,492,730.45         | 3,492,730.45         | 0.53%  |
| US8923561067                       | TRACTOR SUPPLY ODSH TRACTOR SUPPLY     | COM         | US      | USD      | Aa1    | 1,705,716.91         | 1,705,716.91         | 0.26%  |
| US912797QF73                       | UST BILL 10/16/25 US TREASURY          | GOV         | US      | USD      | Aa1    | 963,702.75           | 963,702.75           | 0.15%  |
| US912810FB99                       | UST 6.125 11/15/27 US TREASURY         | GOV         | US      | USD      | Aa1    | 428.93               | 428.93               | 0.00%  |
| US912810FP85                       | UST 5.375 02/15/31 US TREASURY         | GOV         | US      | USD      | Aa1    | 2,161.54             | 2,161.54             | 0.00%  |
| US912810QE10                       | UST 4.625 02/15/40 US TREASURY         | GOV         | US      | USD      | Aa1    | 700,459.93           | 700,459.93           | 0.11%  |
| US912810QX90                       | UST 2.750 08/15/42 US TREASURY         | GOV         | US      | USD      | Aa1    | 1,618,154.79         | 1,618,154.79         | 0.25%  |
| US912810QY73                       | UST 2.750 11/15/42 US TREASURY         | GOV         | US      | USD      | Aa1    | 1,827,441.86         | 1,827,441.86         | 0.28%  |
| US912810RB61                       | UST 2.875 05/15/43 US TREASURY         | GOV         | US      | USD      | Aa1    | 4,999.79             | 4,999.79             | 0.00%  |
| US912810RB61                       | UST 2.875 05/15/43 US TREASURY         | GOV         | US      | USD      | Aa1    | 2,685,599.08         | 2,685,599.08         | 0.41%  |
| US912810RL97                       | UST 3.000 11/15/44 US TREASURY         | GOV         | US      | USD      | Aa1    | 847,739.85           | 847,739.85           | 0.13%  |
| US912810RV26                       | UST 3.000 02/15/47 US TREASURY         | GOV         | US      | USD      | Aa1    | 3,650.48             | 3,650.48             | 0.00%  |
| US912810RX81                       | UST 3.000 05/15/47 US TREASURY         | GOV         | US      | USD      | Aa1    | 15,384.81            | 15,384.81            | 0.00%  |
| US912810RZ30                       | UST 2.750 11/15/47 US TREASURY         | GOV         | US      | USD      | Aa1    | 71.15                | 71.15                | 0.00%  |
| US912810SE91                       | UST 3.375 11/15/46 US TREASURY         | GOV         | US      | USD      | Aa1    | 7,144.66             | 7,144.66             | 0.00%  |
| US912810SH23                       | UST 2.875 05/15/49 US TREASURY         | GOV         | US      | USD      | Aa1    | 14,234.33            | 14,234.33            | 0.00%  |
| US912810SN90                       | UST 1.250 05/15/50 US TREASURY         | GOV         | US      | USD      | Aa1    | 90,472.37            | 90,472.37            | 0.01%  |
| US912810SR05                       | UST 1.125 05/15/40 US TREASURY         | GOV         | US      | USD      | Aa1    | 186.46               | 186.46               | 0.00%  |
| US912810ST60                       | UST 1.375 11/15/40 US TREASURY         | GOV         | US      | USD      | Aa1    | 64.12                | 64.12                | 0.00%  |
| US912810SU34                       | UST 1.875 02/15/51 US TREASURY         | GOV         | US      | USD      | Aa1    | 192,921.84           | 192,921.84           | 0.03%  |
| US912810SY55                       | UST 2.250 05/15/41 US TREASURY         | GOV         | US      | USD      | Aa1    | 673,127.71           | 673,127.71           | 0.10%  |
| US912810SZ21                       | UST 2.000 08/15/51 US TREASURY         | GOV         | US      | USD      | Aa1    | 56.49                | 56.49                | 0.00%  |
| US912810TA60                       | UST 1.750 08/15/41 US TREASURY         | GOV         | US      | USD      | Aa1    | 66.51                | 66.51                | 0.00%  |
| US912810TD00                       | UST 2.250 02/15/52 US TREASURY         | GOV         | US      | USD      | Aa1    | 59.55                | 59.55                | 0.00%  |
| US912810TG31                       | UST 2.875 05/15/52 US TREASURY         | GOV         | US      | USD      | Aa1    | 37,603.04            | 37,603.04            | 0.01%  |
| US912810TH14                       | UST 3.250 05/15/42 US TREASURY         | GOV         | US      | USD      | Aa1    | 83.22                | 83.22                | 0.00%  |
| US912810TL26                       | UST 4.000 11/15/52 US TREASURY         | GOV         | US      | USD      | Aa1    | 2,683,118.96         | 2,683,118.96         | 0.41%  |
| US912810TM09                       | UST 4.000 11/15/42 US TREASURY         | GOV         | US      | USD      | Aa1    | 15,741.93            | 15,741.93            | 0.00%  |
| US912810TN81                       | UST 3.625 02/15/53 US TREASURY         | GOV         | US      | USD      | Aa1    | 37,926.22            | 37,926.22            | 0.01%  |
| US912810TV08                       | UST 4.750 11/15/53 US TREASURY         | GOV         | US      | USD      | Aa1    | 19,032.13            | 19,032.13            | 0.00%  |
| US912810TX63                       | UST 4.250 02/15/54 US TREASURY         | GOV         | US      | USD      | Aa1    | 3,145.42             | 3,145.42             | 0.00%  |
| US912810UD80                       | UST 4.125 08/15/44 US TREASURY         | GOV         | US      | USD      | Aa1    | 6,552,906.52         | 6,552,906.52         | 0.99%  |
| US912810UK24                       | UST 4.750 05/15/55 US TREASURY         | GOV         | US      | USD      | Aa1    | 239,232.45           | 239,232.45           | 0.04%  |
| US912810UL07                       | UST 5.000 05/15/45 US TREASURY         | GOV         | US      | USD      | Aa1    | 11,335.64            | 11,335.64            | 0.00%  |
| US912828V988                       | UST 2.250 02/15/27 US TREASURY         | GOV         | US      | USD      | Aa1    | 1,961.57             | 1,961.57             | 0.00%  |
| US912828X885                       | UST 2.375 05/15/27 US TREASURY         | GOV         | US      | USD      | Aa1    | 1,115,427.93         | 1,115,427.93         | 0.17%  |
| US912828YD60                       | UST 1.375 08/31/26 US TREASURY         | GOV         | US      | USD      | Aa1    | 1,955.07             | 1,955.07             | 0.00%  |
| US912828YX25                       | UST 1.750 12/31/26 US TREASURY         | GOV         | US      | USD      | Aa1    | 374,313.55           | 374,313.55           | 0.06%  |
| US912828Z781                       | UST 1.500 01/31/27 US TREASURY         | GOV         | US      | USD      | Aa1    | 194.19               | 194.19               | 0.00%  |
| US912828Z948                       | UST 1.500 02/15/30 US TREASURY         | GOV         | US      | USD      | Aa1    | 30,115.03            | 30,115.03            | 0.00%  |
| US912828ZE35                       | UST 0.625 03/31/27 US TREASURY         | GOV         | US      | USD      | Aa1    | 11,288.07            | 11,288.07            | 0.00%  |
| US912828ZV59                       | UST 0.500 06/30/27 US TREASURY         | GOV         | US      | USD      | Aa1    | 3,405.90             | 3,405.90             | 0.00%  |
| US91282CAE12                       | UST 0.625 08/15/30 US TREASURY         | GOV         | US      | USD      | Aa1    | 86.15                | 86.15                | 0.00%  |
| US91282CAE12                       | UST 0.625 08/15/30 US TREASURY         | GOV         | US      | USD      | Aa1    | 724,006.12           | 724,006.12           | 0.11%  |
| US91282CAL54                       | UST 0.375 09/30/27 US TREASURY         | GOV         | US      | USD      | Aa1    | 187.73               | 187.73               | 0.00%  |

| Collateral data - as at 04/09/2025 |                                              |             |         |          |        |                      |                      |         |
|------------------------------------|----------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                         | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US91282CAL54                       | UST 0.375 09/30/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 192,863.98           | 192,863.98           | 0.03%   |
| US91282CAV37                       | UST 0.875 11/15/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 3,052,923.66         | 3,052,923.66         | 0.46%   |
| US91282CBB63                       | UST 0.625 12/31/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 73,691.34            | 73,691.34            | 0.01%   |
| US91282CBI99                       | UST 0.750 01/31/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 422,481.87           | 422,481.87           | 0.06%   |
| US91282CBL46                       | UST 1.125 02/15/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 15,444,508.47        | 15,444,508.47        | 2.34%   |
| US91282CBS98                       | UST 1.250 03/31/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 189.79               | 189.79               | 0.00%   |
| US91282CIB54                       | UST 1.625 05/15/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 12,218,147.73        | 12,218,147.73        | 1.85%   |
| US91282CCS89                       | UST 1.250 08/15/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 40,830.14            | 40,830.14            | 0.01%   |
| US91282CCW91                       | UST 0.750 08/31/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 14,452,811.57        | 14,452,811.57        | 2.19%   |
| US91282CCY57                       | UST 1.250 09/30/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 90,452.26            | 90,452.26            | 0.01%   |
| US91282CCZ23                       | UST 0.875 09/30/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 1,634,052.10         | 1,634,052.10         | 0.25%   |
| US91282CDC29                       | UST 0.125 10/15/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 250,317.09           | 250,317.09           | 0.04%   |
| US91282CDF59                       | UST 1.375 10/31/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 69,503.78            | 69,503.78            | 0.01%   |
| US91282CDJ71                       | UST 1.375 11/15/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 173.38               | 173.38               | 0.00%   |
| US91282CDL28                       | UST 1.500 11/30/28 US TREASURY               | GOV         | US      | USD      | Aa1    | 15,444,529.73        | 15,444,529.73        | 2.34%   |
| US91282CDL28                       | UST 1.500 11/30/28 US TREASURY               | GOV         | US      | USD      | Aa1    | 2,687,919.01         | 2,687,919.01         | 0.41%   |
| US91282CDP32                       | UST 1.375 12/31/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 113,476.29           | 113,476.29           | 0.02%   |
| US91282CDW82                       | UST 1.750 01/31/29 US TREASURY               | GOV         | US      | USD      | Aa1    | 15,444,513.72        | 15,444,513.72        | 2.34%   |
| US91282CDY49                       | UST 1.875 02/15/32 US TREASURY               | GOV         | US      | USD      | Aa1    | 6,095,042.66         | 6,095,042.66         | 0.92%   |
| US91282CEF41                       | UST 2.500 03/31/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 496.81               | 496.81               | 0.00%   |
| US91282CEZ05                       | UST 0.625 07/15/32 US TREASURY               | GOV         | US      | USD      | Aa1    | 843.47               | 843.47               | 0.00%   |
| US91282CFM82                       | UST 4.125 09/30/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 41,032.72            | 41,032.72            | 0.01%   |
| US91282CFV81                       | UST 4.125 11/15/32 US TREASURY               | GOV         | US      | USD      | Aa1    | 364,456.82           | 364,456.82           | 0.06%   |
| US91282CGJ45                       | UST 3.500 01/31/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 34,963.49            | 34,963.49            | 0.01%   |
| US91282CGM73                       | UST 3.500 02/15/33 US TREASURY               | GOV         | US      | USD      | Aa1    | 96.88                | 96.88                | 0.00%   |
| US91282CGM73                       | UST 3.500 02/15/33 US TREASURY               | GOV         | US      | USD      | Aa1    | 2,687,650.43         | 2,687,650.43         | 0.41%   |
| US91282CGP05                       | UST 4.000 02/29/28 US TREASURY               | GOV         | US      | USD      | Aa1    | 29,893.96            | 29,893.96            | 0.00%   |
| US91282CGQ87                       | UST 4.000 02/28/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 151,221.90           | 151,221.90           | 0.02%   |
| US91282CHC82                       | UST 3.375 05/15/33 US TREASURY               | GOV         | US      | USD      | Aa1    | 674,561.67           | 674,561.67           | 0.10%   |
| US91282CHJ36                       | UST 3.750 06/30/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 149,658.66           | 149,658.66           | 0.02%   |
| US91282CHJ36                       | UST 3.750 06/30/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 93,397.78            | 93,397.78            | 0.01%   |
| US91282CJ54                        | UST 4.625 10/15/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 616.80               | 616.80               | 0.00%   |
| US91282CJQ50                       | UST 3.750 12/31/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 100.53               | 100.53               | 0.00%   |
| US91282CJQ50                       | UST 3.750 12/31/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 364,426.76           | 364,426.76           | 0.06%   |
| US91282CKC46                       | UST 4.250 02/28/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 6,552,437.81         | 6,552,437.81         | 0.99%   |
| US91282CKJ88                       | UST 4.500 04/15/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 4,147,989.40         | 4,147,989.40         | 0.63%   |
| US91282CKL45                       | UST 2.125 04/15/29 US TREASURY               | GOV         | US      | USD      | Aa1    | 4,148,017.12         | 4,148,017.12         | 0.63%   |
| US91282CKQ32                       | UST 4.375 05/15/34 US TREASURY               | GOV         | US      | USD      | Aa1    | 2,687,331.94         | 2,687,331.94         | 0.41%   |
| US91282CKR15                       | UST 4.500 05/15/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 527,466.40           | 527,466.40           | 0.08%   |
| US91282CKS97                       | UST 4.875 05/31/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 7,042.73             | 7,042.73             | 0.00%   |
| US91282CLD10                       | UST 4.125 07/31/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 510.44               | 510.44               | 0.00%   |
| US91282CLM19                       | UST 3.625 09/30/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 6,553,010.44         | 6,553,010.44         | 0.99%   |
| US91282CLN91                       | UST 3.500 09/30/29 US TREASURY               | GOV         | US      | USD      | Aa1    | 57,480.28            | 57,480.28            | 0.01%   |
| US91282CLQ23                       | UST 3.875 10/15/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 87,629.42            | 87,629.42            | 0.01%   |
| US91282CLS88                       | UST 4.125 10/31/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 305.72               | 305.72               | 0.00%   |
| US91282CLU35                       | UST 4.125 10/31/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 1,131,174.76         | 1,131,174.76         | 0.17%   |
| US91282CMC28                       | UST 4.500 12/31/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 215,971.46           | 215,971.46           | 0.03%   |
| US91282CMC28                       | UST 4.500 12/31/31 US TREASURY               | GOV         | US      | USD      | Aa1    | 6,551,743.30         | 6,551,743.30         | 0.99%   |
| US91282CMG32                       | UST 4.250 01/31/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 190,067.18           | 190,067.18           | 0.03%   |
| US91282CMH15                       | UST 4.125 01/31/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 1,679,282.31         | 1,679,282.31         | 0.25%   |
| US91282CMM00                       | UST 4.625 02/15/35 US TREASURY               | GOV         | US      | USD      | Aa1    | 28,317.91            | 28,317.91            | 0.00%   |
| US91282CMP31                       | UST 4.125 02/28/27 US TREASURY               | GOV         | US      | USD      | Aa1    | 134,006.49           | 134,006.49           | 0.02%   |
| US91282CMS79                       | UST 3.875 03/15/26 US TREASURY               | GOV         | US      | USD      | Aa1    | 7,185.71             | 7,185.71             | 0.00%   |
| US91282CMJ26                       | UST 4.000 03/31/30 US TREASURY               | GOV         | US      | USD      | Aa1    | 33,638.29            | 33,638.29            | 0.01%   |
| US91282CNC19                       | UST 4.250 05/15/35 US TREASURY               | GOV         | US      | USD      | Aa1    | 12,607.43            | 12,607.43            | 0.00%   |
| US91282CNC19                       | UST 4.250 05/15/35 US TREASURY               | GOV         | US      | USD      | Aa1    | 1,009,571.74         | 1,009,571.74         | 0.15%   |
| US91282CND91                       | UST 3.750 05/15/28 US TREASURY               | GOV         | US      | USD      | Aa1    | 1,219.99             | 1,219.99             | 0.00%   |
| US91324P1021                       | UNITEDHEALTH ODSH UNITEDHEALTH               | COM         | US      | USD      | Aa1    | 279,944.81           | 279,944.81           | 0.04%   |
| US92338C1036                       | VERALTO ODSH VERALTO                         | COM         | US      | USD      | Aa1    | 141.14               | 141.14               | 0.00%   |
| XS1503043694                       | EIB 0.250 09/14/29 MTN EIB                   | GOV         | SU      | EUR      |        | 436,641.87           | 509,282.82           | 0.08%   |
| XS2259629280                       | LNBAD 0.610 11/17/50 28 MTN LKB BW FORDERBNK | BND         | DE      | EUR      | Aaa    | 968,814.43           | 1,129,989.08         | 0.17%   |
| XS2717986876                       | DKOV 5.000 11/14/25 MTN DENMARK              | GOV         | DK      | USD      | Aaa    | 1,916,392.47         | 1,916,392.47         | 0.29%   |
| XS2749537481                       | IDA 3.200 01/18/44 MTN INTERNATIONAL DE      | BND         | US      | EUR      | Aa1    | 19,236.56            | 22,436.80            | 0.00%   |
| XS3092597932                       | IDA 4.000 06/11/50 MTN INTERNATIONAL DE      | BND         | US      | USD      | Aa1    | 5,057,314.03         | 5,057,314.03         | 0.77%   |
|                                    |                                              |             |         |          |        | Total:               | 659,388,820.61       | 100.00% |



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

| Top 5 borrowers in last Month |                                      |                |
|-------------------------------|--------------------------------------|----------------|
| No.                           | Counterparty                         | Market Value   |
| 1                             | JP MORGAN SECS PLC (PARENT)          | 111,995,579.08 |
| 2                             | DEUTSCHE BANK AG (PARENT)            | 81,630,266.40  |
| 3                             | MERRILL LYNCH INTERNATIONAL (PARENT) | 80,665,688.09  |
| 4                             | GOLDMAN SACHS INTERNATIONAL (PARENT) | 74,536,604.66  |
| 5                             | BARCLAYS BANK PLC (PARENT)           | 67,792,975.95  |