



Securities Lending Report

HSBC CONTINENTAL EUROPE / HSBC MSCI WORLD UCITS ETF - 713472

Report as at 25/06/2025

|                                               |                                                              |
|-----------------------------------------------|--------------------------------------------------------------|
| Summary of policy                             |                                                              |
| % limit on maximum percentage of book on loan | 30%                                                          |
| Revenue Split                                 | 75/25 *                                                      |
| Name of the Fund                              | HSBC CONTINENTAL EUROPE / HSBC MSCI WORLD UCITS ETF - 713472 |
| Replication Mode                              | Physical replication                                         |
| ISIN Code                                     | IE00B4X9L533                                                 |
| Total net assets (AuM)                        | 13,670,525,934                                               |
| 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 25/06/2025                    |                  |
| Currently on loan in USD (base currency)                      | 1,765,155,077.75 |
| Current percentage on loan (in % of the fund AuM)             | 12.91%           |
| Collateral value (cash and securities) in USD (base currency) | 1,972,692,121.88 |
| Collateral value (cash and securities) in % of loan           | 112%             |

|                                                                           |                  |
|---------------------------------------------------------------------------|------------------|
| Securities lending statistics                                             |                  |
| 12-month average on loan in USD (base currency)                           | 1,484,192,073.98 |
| 12-month average on loan as a % of the fund AuM                           | 12.91%           |
| 12-month maximum on loan in USD                                           | 2,036,951,968.72 |
| 12-month maximum on loan as a % of the fund AuM                           | 20.51%           |
| Gross Return for the fund over the last 12 months in (base currency fund) | 3,018,312.79     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0263%          |

| Collateral data - as at 25/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000A2NW83                       | ATGV 02/20/31 AUSTRIA                  | GOV         | AT      | EUR      | AA1    | 7,338,314.99         | 8,524,912.17         | 0.43%  |
| AU000000CGF5                       | CHALLENGER LTD ODSH CHALLENGER LTD     | COM         | AU      | AUD      | AAA    | 445,626.27           | 289,991.31           | 0.01%  |
| AU000000EVN4                       | EVOLUTION MINING ODSH EVOLUTION MINING | COM         | AU      | AUD      | AAA    | 231,671.21           | 150,760.05           | 0.01%  |
| AU000000SOL3                       | WHSP ODSH WHSP                         | COM         | AU      | AUD      | AAA    | 299,888.12           | 195,152.21           | 0.01%  |
| AU000000STO6                       | SANTOS ODSH SANTOS                     | COM         | AU      | AUD      | AAA    | 445,638.32           | 289,999.16           | 0.01%  |
| AU000000TLX2                       | TELIX PHARMS ODSH TELIX PHARMS         | COM         | AU      | AUD      | AAA    | 4,126,549.55         | 2,685,352.32         | 0.14%  |
| BE0000336454                       | BEGV 1.900 06/22/38 BELGIUM            | GOV         | BE      | EUR      | AA3    | 7,338,999.47         | 8,525,707.32         | 0.43%  |
| BE0000347568                       | BEGV 0.900 06/22/29 BELGIUM            | GOV         | BE      | EUR      | AA3    | 21,251.37            | 24,687.69            | 0.00%  |
| BE0000348574                       | BEGV 1.700 06/22/50 BELGIUM            | GOV         | BE      | EUR      | AA3    | 241,371.96           | 280,401.53           | 0.01%  |
| BE0003797140                       | GBL ODSH GBL                           | COM         | BE      | EUR      | AA3    | 39,051.10            | 45,365.62            | 0.00%  |

| Collateral data - as at 25/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| BE0974259880                       | D IETEREN GROUP ODSH D IETEREN GROUP   | COM         | BE      | EUR      | AA3    | 205,332.59           | 238,534.64           | 0.01%  |
| BMG0450A1053                       | ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP | COM         | US      | USD      | AAA    | 22,731,176.08        | 22,731,176.08        | 1.15%  |
| BMG3223R1088                       | EVEREST GROUP ODSH EVEREST GROUP       | COM         | US      | USD      | AAA    | 33,245,772.07        | 33,245,772.07        | 1.69%  |
| BMG667211046                       | NRWN CRS LN HLDG ODSH NRWN CRS LN HLDG | COM         | US      | USD      | AAA    | 203,176.20           | 203,176.20           | 0.01%  |
| CA0636711016                       | BMO ODSH BMO                           | COM         | CA      | CAD      | AAA    | 42,700,126.93        | 31,169,570.97        | 1.58%  |
| CA0641491075                       | BANK NOVA ODSH BANK NOVA               | COM         | CA      | CAD      | AAA    | 42,700,123.71        | 31,169,568.61        | 1.58%  |
| CA1360691010                       | CIBC ODSH CIBC                         | COM         | CA      | CAD      | AAA    | 42,700,079.09        | 31,169,536.04        | 1.58%  |
| CA1366812024                       | CDN TIRE ODSH CDN TIRE                 | COM         | CA      | CAD      | AAA    | 487,053.59           | 355,531.76           | 0.02%  |
| CA7063271034                       | PEMBINA PIPE ODSH PEMBINA PIPE         | COM         | CA      | CAD      | AAA    | 40,088,384.81        | 29,263,092.29        | 1.48%  |
| CA7800871021                       | RBC ODSH RBC                           | COM         | CA      | CAD      | AAA    | 487,175.57           | 355,620.80           | 0.02%  |
| CA7800871021                       | RBC ODSH RBC                           | COM         | CA      | CAD      | AAA    | 1,439.47             | 1,050.76             | 0.00%  |
| CA8672241079                       | SUNCOR ENERGY ODSH SUNCOR ENERGY       | COM         | CA      | CAD      | AAA    | 42,700,111.91        | 31,169,560.00        | 1.58%  |
| CA87971M1032                       | TELUS ODSH TELUS                       | COM         | CA      | CAD      | AAA    | 31,078,774.86        | 22,686,398.10        | 1.15%  |
| CA8911605092                       | TD ODSH TD                             | COM         | CA      | CAD      | AAA    | 42,700,124.15        | 31,169,568.94        | 1.58%  |
| CA8911605092                       | TD ODSH TD                             | COM         | CA      | CAD      | AAA    | 8,798,482.50         | 6,422,578.67         | 0.33%  |
| CH0012221716                       | ABB ODSH ABB                           | COM         | SE      | CHF      | AAA    | 46.30                | 57.50                | 0.00%  |
| CH0210483332                       | CMPNE FINANCIERE ODSH CMPNE FINANCIERE | COM         | CH      | CHF      |        | 1,655,105.19         | 2,055,339.17         | 0.10%  |
| CH1300646267                       | BUNGE GLOBAL ODSH BUNGE GLOBAL         | COM         | US      | USD      | AAA    | 569.31               | 569.31               | 0.00%  |
| CNE1000003G1                       | ICBC ODSH ICBC                         | COM         | CN      | HKD      |        | 174,874,309.11       | 22,277,039.34        | 1.13%  |
| CNE1000003W8                       | PETROCHINA ODSH PETROCHINA             | COM         | CN      | HKD      |        | 115,769,887.94       | 14,747,794.35        | 0.75%  |
| DE0001135481                       | DEGV 2.500 07/04/44 GERMANY            | GOV         | DE      | EUR      | AAA    | 55,308.66            | 64,252.00            | 0.00%  |
| DE0006231004                       | INFINEON TECHNOL ODSH INFINEON TECHNOL | COM         | DE      | EUR      | AAA    | 1,597,936.94         | 1,856,321.52         | 0.09%  |
| DE0007030009                       | RHEINMETALL ODSH RHEINMETALL           | COM         | DE      | EUR      | AAA    | 3,264,111.66         | 3,791,914.80         | 0.19%  |
| DE0007164600                       | SAP SE ODSH SAP SE                     | COM         | DE      | EUR      | AAA    | 6,469,747.19         | 7,515,897.95         | 0.38%  |
| DE000A1EWWW0                       | ADIDAS ODSH ADIDAS                     | COM         | DE      | EUR      | AAA    | 649,316.25           | 754,309.95           | 0.04%  |
| FI4000571054                       | KALMAR ODSH KALMAR                     | COM         | FI      | EUR      | AA1    | 3,324,110.15         | 3,861,614.98         | 0.20%  |
| FR0000120321                       | L OREAL ODSH L OREAL                   | COM         | FR      | EUR      | AA2    | 17,546,013.65        | 20,383,184.08        | 1.03%  |
| FR0000120404                       | ACCOR ODSH ACCOR                       | COM         | FR      | EUR      | AA2    | 249,598.22           | 289,957.97           | 0.01%  |
| FR0000120503                       | BOUYGUES ODSH BOUYGUES                 | COM         | FR      | EUR      | AA2    | 916,852.24           | 1,065,106.21         | 0.05%  |
| FR0000121014                       | LVMH ODSH LVMH                         | COM         | FR      | EUR      | AA2    | 6,469,437.20         | 7,515,537.82         | 0.38%  |
| FR0000121972                       | SCHNEIDER ODSH SCHNEIDER               | COM         | FR      | EUR      | AA2    | 3,323,295.79         | 3,860,668.94         | 0.20%  |
| FR0000133308                       | ORANGE ODSH ORANGE                     | COM         | FR      | EUR      | AA2    | 17,542,571.99        | 20,379,185.91        | 1.03%  |
| FR0006174348                       | BUREAU VERITAS ODSH BUREAU VERITAS     | COM         | FR      | EUR      | AA2    | 6,469,808.58         | 7,515,969.26         | 0.38%  |
| FR0013154044                       | FRGV 1.250 05/25/36 FRANCE             | GOV         | FR      | EUR      | AA2    | 583.07               | 677.36               | 0.00%  |
| FR0014009O62                       | FRGV 1.250 05/25/38 FRANCE             | GOV         | FR      | EUR      | AA2    | 45.53                | 52.89                | 0.00%  |
| FR001400H7V7                       | FRGV 3.000 05/25/33 FRANCE             | GOV         | FR      | EUR      | AA2    | 7,325,632.05         | 8,510,178.41         | 0.43%  |
| GB0002634946                       | ORD 2.5P BAE SYSTEMS                   | CST         | GB      | GBP      | AA3    | 17,277,947.53        | 23,535,156.23        | 1.19%  |
| GB0003718474                       | GAMES WORKSHOP ODSH GAMES WORKSHOP     | CST         | GB      | GBP      | AA3    | 2,684,556.00         | 3,656,767.96         | 0.19%  |
| GB0006825383                       | ORD GBP0.10 PERSIMMON                  | CST         | GB      | GBP      | AA3    | 261,052.87           | 355,593.17           | 0.02%  |

| Collateral data - as at 25/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB0007188757                       | ORD GBP0.10(REGD) RIO TINTO            | CST         | GB      | GBP      | AA3    | 22,249,956.17        | 30,307,777.80        | 1.54%  |
| GB0007669376                       | ORD GBP0.15 ST.JAMES PLACE CAP         | CST         | GB      | GBP      | AA3    | 2,144,784.39         | 2,921,518.06         | 0.15%  |
| GB0007980591                       | ORD USD0.25 BP PLC                     | CST         | GB      | GBP      | AA3    | 16,904,134.44        | 23,025,966.73        | 1.17%  |
| GB0008706128                       | ORD GBP0.25 LLOYDS BANKING GROUP       | CST         | GB      | GBP      | AA3    | 15,909,991.10        | 21,671,794.38        | 1.10%  |
| GB0009697037                       | ORD GBP0.60 BABCOCK INTL               | CST         | GB      | GBP      | AA3    | 4,869,303.75         | 6,632,722.10         | 0.34%  |
| GB0030913577                       | ORD GBP0.05 BT GROUP PLC               | CST         | GB      | GBP      | AA3    | 10,826,944.26        | 14,747,922.12        | 0.75%  |
| GB0031274896                       | ORD GBP0.25 MARKS & SPENCER            | CST         | GB      | GBP      | AA3    | 2,608,609.04         | 3,553,316.80         | 0.18%  |
| GB0031348658                       | ORD 25P BARCLAYS BANK PLC              | CST         | GB      | GBP      | AA3    | 19,238,998.02        | 26,206,401.15        | 1.33%  |
| GB0032089863                       | ORD GBP0.50 NEXT PLC                   | CST         | GB      | GBP      | AA3    | 17,637,173.55        | 24,024,475.95        | 1.22%  |
| GB00B02J6398                       | ORD 0.1P ADMIRAL GROUP PLC             | CST         | GB      | GBP      | AA3    | 1,549,467.32         | 2,110,606.91         | 0.11%  |
| GB00B1L6W962                       | UKTI 1 1/8 11/22/37 UK TREASURY        | GIL         | GB      | GBP      | AA3    | 8,014,609.92         | 10,917,100.90        | 0.55%  |
| GB00B63H8491                       | ROLLS ROYCE ODSH ROLLS ROYCE           | CST         | GB      | GBP      | AA3    | 261,076.78           | 355,625.74           | 0.02%  |
| GB00B84Z9V04                       | UKT 3 1/4 01/22/44 UK TREASURY         | GIL         | GB      | GBP      | AA3    | 26,244.77            | 35,749.31            | 0.00%  |
| GB00BJQWYH73                       | UKT 1 1/4 10/22/41 UNITED KINGDOM      | GIL         | GB      | GBP      | AA3    | 231.79               | 315.73               | 0.00%  |
| GB00BKDRYJ47                       | AIRTEL AFRICA ODSH AIRTEL AFRICA       | CST         | GB      | GBP      | AA3    | 3,239,510.69         | 4,412,699.49         | 0.22%  |
| GB00BL6K5J42                       | ENDEAVOUR MING ODSH ENDEAVOUR MING     | CST         | GB      | GBP      | AA3    | 57,888.04            | 78,852.19            | 0.00%  |
| GB00BLGZ9862                       | TESCO ODSH TESCO                       | CST         | GB      | GBP      | AA3    | 5,520,319.70         | 7,519,503.48         | 0.38%  |
| GB00BM8PJY71                       | NATWEST GRP ODSH NATWEST GRP           | CST         | GB      | GBP      | AA3    | 212,897.57           | 289,998.42           | 0.01%  |
| GB00BMF9LG83                       | UKT 4 1/2 06/07/28 UK Treasury         | GIL         | GB      | GBP      | AA3    | 8,300.79             | 11,306.92            | 0.00%  |
| GB00BVYVFW23                       | AUTO TRADER ODSH AUTO TRADER           | CST         | GB      | GBP      | AA3    | 14,967,412.32        | 20,387,860.69        | 1.03%  |
| HK0388045442                       | HKEX ODSH HKEX                         | COM         | HK      | HKD      |        | 21,040,919.96        | 2,680,378.86         | 0.14%  |
| IE00028FXN24                       | SMURFIT WESTROCK ODSH SMURFIT WESTROCK | COM         | US      | USD      | AAA    | 711.04               | 711.04               | 0.00%  |
| IE00BFRT3W74                       | ALLEGION ODSH ALLEGION                 | COM         | US      | USD      | AAA    | 464,397.99           | 464,397.99           | 0.02%  |
| IE00BY7QL619                       | JOHNSON CNTRLS ODSH JOHNSON CNTRLS     | COM         | US      | USD      | AAA    | 906,546.79           | 906,546.79           | 0.05%  |
| IT0000072170                       | FINECOBANK ODSH FINECOBANK             | COM         | IT      | EUR      |        | 3,324,158.98         | 3,861,671.70         | 0.20%  |
| IT0005211237                       | ITALGAS ODSH ITALGAS                   | COM         | IT      | EUR      |        | 7.11                 | 8.25                 | 0.00%  |
| IT0005239360                       | UNI CREDIT ODSH UNI CREDIT             | COM         | IT      | EUR      |        | 4,262,257.99         | 4,951,460.26         | 0.25%  |
| JE00BJ1F3079                       | AMCR ODSH AMCR                         | COM         | US      | USD      | AAA    | 16,722,667.46        | 16,722,667.46        | 0.85%  |
| JP1024551PC4                       | JPGV 0.005 12/01/25 JAPAN              | GOV         | JP      | JPY      | A1     | 5,143,009,639.86     | 35,536,430.25        | 1.80%  |
| JP1024641Q92                       | JPGV 0.400 09/01/26 JAPAN              | GOV         | JP      | JPY      | A1     | 211,722,466.24       | 1,462,929.53         | 0.07%  |
| JP1103721PA1                       | JPGV 0.800 09/20/33 JAPAN              | GOV         | JP      | JPY      | A1     | 170,666,614.38       | 1,179,247.69         | 0.06%  |
| JP1103731Q12                       | JPGV 0.600 12/20/33 JAPAN              | GOV         | JP      | JPY      | A1     | 5,143,038,216.86     | 35,536,627.71        | 1.80%  |
| JP1103741Q44                       | JPGV 0.800 03/20/34 JAPAN              | GOV         | JP      | JPY      | A1     | 5,143,012,082.39     | 35,536,447.13        | 1.80%  |
| JP1120271N56                       | JPGV 0.005 03/10/32 JAPAN              | GOV         | JP      | JPY      | A1     | 888,926,663.39       | 6,142,177.94         | 0.31%  |
| JP1201161A37                       | JPGV 2.200 03/20/30 JAPAN              | GOV         | JP      | JPY      | A1     | 20,212,899.78        | 139,664.20           | 0.01%  |
| JP1201481E36                       | JPGV 1.500 03/20/34 JAPAN              | GOV         | JP      | JPY      | A1     | 1,943,352.40         | 13,427.90            | 0.00%  |
| JP1201701KA5                       | JPGV 0.300 09/20/39 JAPAN              | GOV         | JP      | JPY      | A1     | 35,541,998.71        | 245,583.00           | 0.01%  |
| JP1201761M45                       | JPGV 0.500 03/20/41 JAPAN              | GOV         | JP      | JPY      | A1     | 5,143,053,625.10     | 35,536,734.17        | 1.80%  |
| JP1201801N46                       | JPGV 0.800 03/20/42 JAPAN              | GOV         | JP      | JPY      | A1     | 818,035,306.41       | 5,652,343.01         | 0.29%  |

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|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP1201811N77                       | JPGV 0.900 06/20/42 JAPAN            | GOV         | JP      | JPY      | A1     | 258,072,144.50       | 1,783,189.88         | 0.09%  |
| JP1201871Q14                       | JPGV 1.300 12/20/43 JAPAN            | GOV         | JP      | JPY      | A1     | 907,281,486.38       | 6,269,003.47         | 0.32%  |
| JP1300411DC2                       | JPGV 1.700 12/20/43 JAPAN            | GOV         | JP      | JPY      | A1     | 591,764,569.95       | 4,088,889.94         | 0.21%  |
| JP1300581J30                       | JPGV 0.800 03/20/48 JAPAN            | GOV         | JP      | JPY      | A1     | 71,136,843.98        | 491,531.16           | 0.02%  |
| JP1300711M79                       | JPGV 0.700 06/20/51 JAPAN            | GOV         | JP      | JPY      | A1     | 126,683,137.85       | 875,336.97           | 0.04%  |
| JP1300761NA3                       | JPGV 1.400 09/20/52 JAPAN            | GOV         | JP      | JPY      | A1     | 5,143,036,328.29     | 35,536,614.66        | 1.80%  |
| JP1300841QA6                       | JPGV 2.100 09/20/54 JAPAN            | GOV         | JP      | JPY      | A1     | 4,336,066,799.29     | 29,960,732.37        | 1.52%  |
| JP1742811R19                       | JPGV 01/20/26 JAPAN                  | GOV         | JP      | JPY      | A1     | 58,997,747.44        | 407,654.17           | 0.02%  |
| JP3108600002                       | ACOM ODSH ACOM                       | COM         | JP      | JPY      | A1     | 522,301,079.32       | 3,608,921.07         | 0.18%  |
| JP3116000005                       | ASAHI GROUP ODSH ASAHI GROUP         | COM         | JP      | JPY      | A1     | 39,114,598.97        | 270,268.45           | 0.01%  |
| JP3131200002                       | IINO KAIUN ODSH IINO KAIUN           | COM         | JP      | JPY      | A1     | 66,547,999.74        | 459,823.82           | 0.02%  |
| JP3134800006                       | IHI ODSH IHI                         | COM         | JP      | JPY      | A1     | 387,344,998.18       | 2,676,420.90         | 0.14%  |
| JP3143600009                       | ITOCHU ODSH ITOCHU                   | COM         | JP      | JPY      | A1     | 7,299,998.52         | 50,440.48            | 0.00%  |
| JP3164720009                       | RENASAS ODSH RENASAS                 | COM         | JP      | JPY      | A1     | 17,546,349.75        | 121,239.25           | 0.01%  |
| JP3168200008                       | ELECOM ODSH ELECOM                   | COM         | JP      | JPY      | A1     | 95,577,598.33        | 660,408.38           | 0.03%  |
| JP3174410005                       | OJI HOLDINGS ODSH OJI HOLDINGS       | COM         | JP      | JPY      | A1     | 491,523,568.14       | 3,396,259.04         | 0.17%  |
| JP3188220002                       | OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS | COM         | JP      | JPY      | A1     | 841,567,999.74       | 5,814,945.84         | 0.29%  |
| JP3205800000                       | KAO ODSH KAO                         | COM         | JP      | JPY      | A1     | 698,016,799.96       | 4,823,056.35         | 0.24%  |
| JP3209000003                       | CASIO COMPUTER ODSH CASIO COMPUTER   | COM         | JP      | JPY      | A1     | 1,480.50             | 10.23                | 0.00%  |
| JP3228600007                       | KANSAI ELEC ODSH KANSAI ELEC         | COM         | JP      | JPY      | A1     | 2,134,251,198.93     | 14,746,942.78        | 0.75%  |
| JP3233250004                       | JAPAN POST INS ODSH JAPAN POST INS   | COM         | JP      | JPY      | A1     | 21,991,199.10        | 151,951.63           | 0.01%  |
| JP3235700006                       | IDOM INC ODSH IDOM INC               | COM         | JP      | JPY      | A1     | 238,036,398.08       | 1,644,749.76         | 0.08%  |
| JP3236750000                       | G-TEKT ODSH G-TEKT                   | COM         | JP      | JPY      | A1     | 55,519,999.72        | 383,624.13           | 0.02%  |
| JP3249600002                       | KYOCERA ODSH KYOCERA                 | COM         | JP      | JPY      | A1     | 620,740,448.67       | 4,289,103.31         | 0.22%  |
| JP3249600002                       | KYOCERA ODSH KYOCERA                 | COM         | JP      | JPY      | A1     | 14,861,292.48        | 102,686.43           | 0.01%  |
| JP3258000003                       | KIRIN HOLDINGS ODSH KIRIN HOLDINGS   | COM         | JP      | JPY      | A1     | 834,070,899.55       | 5,763,143.46         | 0.29%  |
| JP3266400005                       | KUBOTA ODSH KUBOTA                   | COM         | JP      | JPY      | A1     | 852,423,599.38       | 5,889,954.31         | 0.30%  |
| JP3269600007                       | KURARAY ODSH KURARAY                 | COM         | JP      | JPY      | A1     | 395,195,399.68       | 2,730,664.48         | 0.14%  |
| JP3292200007                       | JTEKT ODSH JTEKT                     | COM         | JP      | JPY      | A1     | 82,383,699.75        | 569,243.07           | 0.03%  |
| JP3294460005                       | INPEX ODSH INPEX                     | COM         | JP      | JPY      | A1     | 16,547,599.72        | 114,338.23           | 0.01%  |
| JP3297380002                       | KOJIMA ODSH KOJIMA                   | COM         | JP      | JPY      | A1     | 286,321,998.63       | 1,978,386.67         | 0.10%  |
| JP3306800008                       | GOLDCREST ODSH GOLDCREST             | COM         | JP      | JPY      | A1     | 155,774,998.27       | 1,076,351.74         | 0.05%  |
| JP3347200002                       | SHIONOGI ODSH SHIONOGI               | COM         | JP      | JPY      | A1     | 171,888,848.94       | 1,187,692.91         | 0.06%  |
| JP3371200001                       | SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM   | COM         | JP      | JPY      | A1     | 14,872,353.84        | 102,762.86           | 0.01%  |
| JP3372800007                       | SINKO ODSH SINKO                     | COM         | JP      | JPY      | A1     | 46,679,999.29        | 322,542.76           | 0.02%  |
| JP3386190007                       | JP-HOLDINGS ODSH JP-HOLDINGS         | COM         | JP      | JPY      | A1     | 150,256,498.60       | 1,038,220.80         | 0.05%  |
| JP3386450005                       | ENEOS HOLDINGS ODSH ENEOS HOLDINGS   | COM         | JP      | JPY      | A1     | 211,361,949.70       | 1,460,438.48         | 0.07%  |
| JP3409000001                       | SUMITOMO REALTY ODSH SUMITOMO REALTY | COM         | JP      | JPY      | A1     | 43,843,798.95        | 302,945.59           | 0.02%  |
| JP3434200006                       | SODICK ODSH SODICK                   | COM         | JP      | JPY      | A1     | 177,855,999.25       | 1,228,923.87         | 0.06%  |

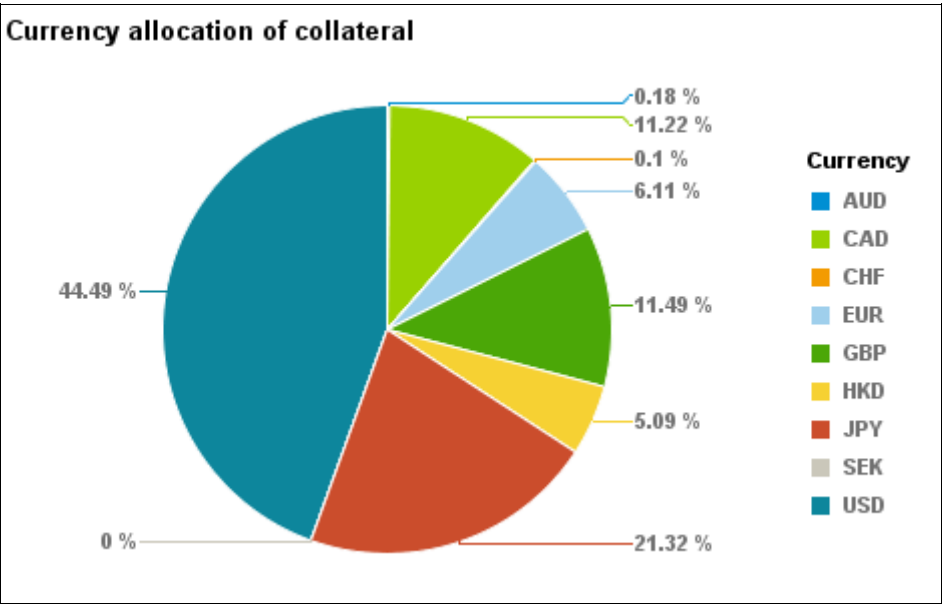
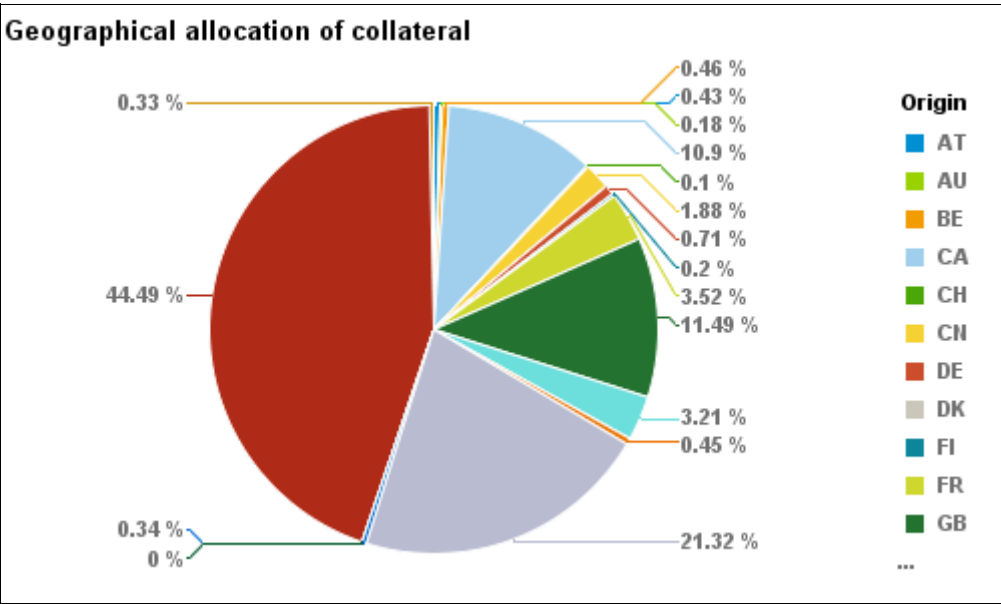
| Collateral data - as at 25/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP3481800005                       | DAIKIN IND ODSH DAIKIN IND             | COM         | JP      | JPY      | A1     | 14,855,879.09        | 102,649.02           | 0.01%  |
| JP3519400000                       | CHUGAI PHARM ODSH CHUGAI PHARM         | COM         | JP      | JPY      | A1     | 852,299,998.33       | 5,889,100.27         | 0.30%  |
| JP3538800008                       | TDK ODSH TDK                           | COM         | JP      | JPY      | A1     | 1,095,483,399.00     | 7,569,414.04         | 0.38%  |
| JP3549070005                       | DIGITAL GARAGE ODSH DIGITAL GARAGE     | COM         | JP      | JPY      | A1     | 617,482,999.74       | 4,266,595.45         | 0.22%  |
| JP3585800000                       | TEP HLDG ODSH TEP HLDG                 | COM         | JP      | JPY      | A1     | 14,863,212.59        | 102,699.69           | 0.01%  |
| JP3588600001                       | TBS HLDG ODSH TBS HLDG                 | COM         | JP      | JPY      | A1     | 255,227,798.44       | 1,763,536.43         | 0.09%  |
| JP3633400001                       | TOYOTA ODSH TOYOTA                     | COM         | JP      | JPY      | A1     | 14,872,836.83        | 102,766.19           | 0.01%  |
| JP3647800006                       | NAGASE ODSH NAGASE                     | COM         | JP      | JPY      | A1     | 873,553,999.11       | 6,035,958.11         | 0.31%  |
| JP3657400002                       | NIKON ODSH NIKON                       | COM         | JP      | JPY      | A1     | 5,776.12             | 39.91                | 0.00%  |
| JP3694400007                       | NIPPON KAYAKU ODSH NIPPON KAYAKU       | COM         | JP      | JPY      | A1     | 565,179,998.37       | 3,905,199.68         | 0.20%  |
| JP3705200008                       | JAPAN AIRLINES ODSH JAPAN AIRLINES     | COM         | JP      | JPY      | A1     | 2,134,241,748.17     | 14,746,877.48        | 0.75%  |
| JP3723000000                       | NIPPN ODSH NIPPN                       | COM         | JP      | JPY      | A1     | 460,669,299.63       | 3,183,066.64         | 0.16%  |
| JP3725400000                       | ZEON ODSH ZEON                         | COM         | JP      | JPY      | A1     | 724,031,199.64       | 5,002,806.92         | 0.25%  |
| JP3726800000                       | JAPAN TOBACCO ODSH JAPAN TOBACCO       | COM         | JP      | JPY      | A1     | 844,720,798.41       | 5,836,730.60         | 0.30%  |
| JP3734800000                       | NIDEC ODSH NIDEC                       | COM         | JP      | JPY      | A1     | 1,123,920,099.73     | 7,765,901.88         | 0.39%  |
| JP3756600007                       | NINTENDO ODSH NINTENDO                 | COM         | JP      | JPY      | A1     | 44,071,498.27        | 304,518.92           | 0.02%  |
| JP3759500006                       | NORITSU KOKI ODSH NORITSU KOKI         | COM         | JP      | JPY      | A1     | 270,721,999.74       | 1,870,596.04         | 0.09%  |
| JP3768600003                       | HASEKO ODSH HASEKO                     | COM         | JP      | JPY      | A1     | 11,696,399.45        | 80,818.10            | 0.00%  |
| JP3778630008                       | BANDAI NAMCO HD ODSH BANDAI NAMCO HD   | COM         | JP      | JPY      | A1     | 14,773,004.61        | 102,076.39           | 0.01%  |
| JP3788600009                       | HITACHI ODSH HITACHI                   | COM         | JP      | JPY      | A1     | 388,350,598.72       | 2,683,369.26         | 0.14%  |
| JP3816800001                       | FUJITA KANKO ODSH FUJITA KANKO         | COM         | JP      | JPY      | A1     | 459,447,999.50       | 3,174,627.88         | 0.16%  |
| JP3818800009                       | FUJITEC ODSH FUJITEC                   | COM         | JP      | JPY      | A1     | 1,080,037,498.28     | 7,462,688.18         | 0.38%  |
| JP3830800003                       | BRIDGESTONE ODSH BRIDGESTONE           | COM         | JP      | JPY      | A1     | 96,593,798.94        | 667,429.98           | 0.03%  |
| JP3837800006                       | HOYA ODSH HOYA                         | COM         | JP      | JPY      | A1     | 387,928,999.24       | 2,680,456.15         | 0.14%  |
| JP3870400003                       | MARUI GROUP ODSH MARUI GROUP           | COM         | JP      | JPY      | A1     | 521,639,999.61       | 3,604,353.24         | 0.18%  |
| JP3879400004                       | MANDOM ODSH MANDOM                     | COM         | JP      | JPY      | A1     | 102,831,198.65       | 710,528.27           | 0.04%  |
| JP3885780001                       | MIZUHO ODSH MIZUHO                     | COM         | JP      | JPY      | A1     | 41,747,998.42        | 288,464.33           | 0.01%  |
| JP3888300005                       | mitsui chemicals ODSH MITSUI CHEMICALS | COM         | JP      | JPY      | A1     | 2,134,319,098.88     | 14,747,411.94        | 0.75%  |
| JP3890310000                       | MS&AD INSURANCE ODSH MS&AD INSURANCE   | COM         | JP      | JPY      | A1     | 317,899.43           | 2,196.58             | 0.00%  |
| JP3892100003                       | SMT GROUP ODSH SMT GROUP               | COM         | JP      | JPY      | A1     | 255,001,999.52       | 1,761,976.24         | 0.09%  |
| JP3895200008                       | mitsuba ODSH MITSUBA                   | COM         | JP      | JPY      | A1     | 61,331,999.15        | 423,783.05           | 0.02%  |
| JP3898400001                       | mitsubishi ODSH MITSUBISHI             | COM         | JP      | JPY      | A1     | 532,031,997.73       | 3,676,158.38         | 0.19%  |
| JP3900000005                       | MHI ODSH MHI                           | COM         | JP      | JPY      | A1     | 6,869,999.03         | 47,469.33            | 0.00%  |
| JP3902400005                       | mitsubishi elec ODSH MITSUBISHI ELEC   | COM         | JP      | JPY      | A1     | 527,695,999.63       | 3,646,198.12         | 0.18%  |
| JP3902900004                       | MUFG ODSH MUFG                         | COM         | JP      | JPY      | A1     | 388,480,498.30       | 2,684,266.82         | 0.14%  |
| JP3902900004                       | MUFG ODSH MUFG                         | COM         | JP      | JPY      | A1     | 14,854,461.68        | 102,639.23           | 0.01%  |
| JP3906000009                       | MINEBEA MITSUMI ODSH MINEBEA MITSUMI   | COM         | JP      | JPY      | A1     | 198,548.65           | 1,371.90             | 0.00%  |
| JP3913600007                       | scroll ODSH scroll                     | COM         | JP      | JPY      | A1     | 17,534,998.59        | 121,160.82           | 0.01%  |
| JP3942400007                       | ASTELLAS PHARMA ODSH ASTELLAS PHARMA   | COM         | JP      | JPY      | A1     | 1,081,512.15         | 7,472.88             | 0.00%  |

| Collateral data - as at 25/06/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP3942600002                       | YAMAHA CORP ODSH YAMAHA CORP           | COM         | JP      | JPY      | A1     | 67,976.83            | 469.70               | 0.00%  |
| KYG017191142                       | ALIBABA ODSH ALIBABA                   | COM         | HK      | HKD      |        | 40,425,461.85        | 5,149,753.61         | 0.26%  |
| KYG596691041                       | MEITUAN ODSH MEITUAN                   | COM         | HK      | HKD      |        | 38,869,006.11        | 4,951,478.48         | 0.25%  |
| KYG875721634                       | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM         | HK      | HKD      |        | 217,758,174.90       | 27,739,966.23        | 1.41%  |
| KYG9830T1067                       | XIAOMI ODSH XIAOMI                     | COM         | HK      | HKD      |        | 178,889,449.69       | 22,788,523.54        | 1.16%  |
| NL0000395903                       | WOLTERS KLUWER ODSH WOLTERS KLUWER     | COM         | NL      | EUR      | AAA    | 141.60               | 164.49               | 0.00%  |
| NL0000395903                       | WOLTERS KLUWER ODSH WOLTERS KLUWER     | COM         | NL      | EUR      | AAA    | 3,323,226.34         | 3,860,588.26         | 0.20%  |
| NL0011794037                       | AHOLD DELHAIZE ODSH AHOLD DELHAIZE     | COM         | NL      | EUR      | AAA    | 2,428,541.17         | 2,821,233.51         | 0.14%  |
| NL00150001Q9                       | STELLANTIS ODSH STELLANTIS             | COM         | IT      | USD      |        | 230.15               | 230.15               | 0.00%  |
| NL0015000B11                       | NLGV 01/15/38 NETHERLANDS              | GOV         | NL      | EUR      | AAA    | 36.77                | 42.72                | 0.00%  |
| SE0000108656                       | ERICSSON ODSH ERICSSON                 | COM         | SE      | SEK      | AAA    | 2,168.54             | 227.60               | 0.00%  |
| SE0005190238                       | TELE2 ODSH TELE2                       | COM         | SE      | SEK      | AAA    | 74,928.66            | 7,864.21             | 0.00%  |
| US00287Y1091                       | ABBVIE ODSH ABBVIE                     | COM         | US      | USD      | AAA    | 1,511,490.30         | 1,511,490.30         | 0.08%  |
| US00287Y1091                       | ABBVIE ODSH ABBVIE                     | COM         | US      | USD      | AAA    | 33,245,320.51        | 33,245,320.51        | 1.69%  |
| US0090661010                       | AIRBNB ODSH AIRBNB                     | COM         | US      | USD      | AAA    | 56,162.53            | 56,162.53            | 0.00%  |
| US00971T1016                       | AKAMAI TECH ODSH AKAMAI TECH           | COM         | US      | USD      | AAA    | 250,107.44           | 250,107.44           | 0.01%  |
| US0188021085                       | ALLIANT ENERGY ODSH ALLIANT ENERGY     | COM         | US      | USD      | AAA    | 538,636.12           | 538,636.12           | 0.03%  |
| US02079K1079                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 13,590,798.01        | 13,590,798.01        | 0.69%  |
| US02079K1079                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 11,625,877.62        | 11,625,877.62        | 0.59%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 1,781,206.69         | 1,781,206.69         | 0.09%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | AAA    | 289,792.73           | 289,792.73           | 0.01%  |
| US03662Q1058                       | ANSYS ODSH ANSYS                       | COM         | US      | USD      | AAA    | 248,357.44           | 248,357.44           | 0.01%  |
| US0378331005                       | APPLE ODSH APPLE                       | COM         | US      | USD      | AAA    | 20,387,735.80        | 20,387,735.80        | 1.03%  |
| US0378331005                       | APPLE ODSH APPLE                       | COM         | US      | USD      | AAA    | 33,245,388.89        | 33,245,388.89        | 1.69%  |
| US05464C1018                       | AXON ENTERPRISE ODSH AXON ENTERPRISE   | COM         | US      | USD      | AAA    | 425,718.00           | 425,718.00           | 0.02%  |
| US09062X1037                       | BIOGEN ODSH BIOGEN                     | COM         | US      | USD      | AAA    | 606,035.37           | 606,035.37           | 0.03%  |
| US09062X1037                       | BIOGEN ODSH BIOGEN                     | COM         | US      | USD      | AAA    | 516.16               | 516.16               | 0.00%  |
| US09857L1089                       | BOOKING HLDG ODSH BOOKING HLDG         | COM         | US      | USD      | AAA    | 2,541,026.48         | 2,541,026.48         | 0.13%  |
| US11135F1012                       | BROADCOM ODSH BROADCOM                 | COM         | US      | USD      | AAA    | 2,781,982.18         | 2,781,982.18         | 0.14%  |
| US11135F1012                       | BROADCOM ODSH BROADCOM                 | COM         | US      | USD      | AAA    | 33,244,783.50        | 33,244,783.50        | 1.69%  |
| US12514G1085                       | CDW CORP ODSH CDW CORP                 | COM         | US      | USD      | AAA    | 640,050.56           | 640,050.56           | 0.03%  |
| US1255231003                       | CIGNA GROUP ODSH CIGNA GROUP           | COM         | US      | USD      | AAA    | 19,267,010.39        | 19,267,010.39        | 0.98%  |
| US12572Q1058                       | CME GRP ODSH CME GRP                   | COM         | US      | USD      | AAA    | 773,161.61           | 773,161.61           | 0.04%  |
| US1264081035                       | CSX ODSH CSX                           | COM         | US      | USD      | AAA    | 1,152,033.89         | 1,152,033.89         | 0.06%  |
| US15135B1017                       | CENTENE ODSH CENTENE                   | COM         | US      | USD      | AAA    | 859,415.37           | 859,415.37           | 0.04%  |
| US1598641074                       | CHARLES RIVER LB ODSH CHARLES RIVER LB | COM         | US      | USD      | AAA    | 174,449.46           | 174,449.46           | 0.01%  |
| US1890541097                       | CLOROX ODSH CLOROX                     | COM         | US      | USD      | AAA    | 1,753,510.68         | 1,753,510.68         | 0.09%  |
| US23331A1097                       | DR HORTON ODSH DR HORTON               | COM         | US      | USD      | AAA    | 1,141,737.21         | 1,141,737.21         | 0.06%  |
| US2521311074                       | DEXCOM ODSH DEXCOM                     | COM         | US      | USD      | AAA    | 1,124,749.08         | 1,124,749.08         | 0.06%  |

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|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US25278X1090                       | DIAMONDBACK ODSH DIAMONDBACK           | COM         | US      | USD      | AAA    | 849,756.29           | 849,756.29           | 0.04%  |
| US25754A2015                       | DOMINOS PIZZA ODSH DOMINOS PIZZA       | COM         | US      | USD      | AAA    | 516,086.34           | 516,086.34           | 0.03%  |
| US2810201077                       | EDISON INTL ODSH EDISON INTL           | COM         | US      | USD      | AAA    | 2,533,752.16         | 2,533,752.16         | 0.13%  |
| US2855121099                       | ELECTRONIC ARTS ODSH ELECTRONIC ARTS   | COM         | US      | USD      | AAA    | 2,363,655.40         | 2,363,655.40         | 0.12%  |
| US30161N1019                       | EXELON ODSH EXELON                     | COM         | US      | USD      | AAA    | 1,662,884.20         | 1,662,884.20         | 0.08%  |
| US30212P3038                       | EXPEDIA GROUP ODSH EXPEDIA GROUP       | COM         | US      | USD      | AAA    | 673,834.03           | 673,834.03           | 0.03%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS     | COM         | US      | USD      | AAA    | 35,203,333.78        | 35,203,333.78        | 1.78%  |
| US31428X1063                       | FEDEX ODSH FEDEX                       | COM         | US      | USD      | AAA    | 1,840,435.42         | 1,840,435.42         | 0.09%  |
| US3156161024                       | F5 ODSH F5                             | COM         | US      | USD      | AAA    | 395,618.30           | 395,618.30           | 0.02%  |
| US3377381088                       | FISERV ODSH FISERV                     | COM         | US      | USD      | AAA    | 4,951,370.82         | 4,951,370.82         | 0.25%  |
| US34959E1091                       | FORTINET ODSH FORTINET                 | COM         | US      | USD      | AAA    | 1,901,383.78         | 1,901,383.78         | 0.10%  |
| US36828A1016                       | GE VERNOVA ODSH GE VERNOVA             | COM         | US      | USD      | AAA    | 1,840,498.67         | 1,840,498.67         | 0.09%  |
| US37045V1008                       | GM ODSH GM                             | COM         | US      | USD      | AAA    | 66.75                | 66.75                | 0.00%  |
| US4262811015                       | JHA ODSH JHA                           | COM         | US      | USD      | AAA    | 2,534.27             | 2,534.27             | 0.00%  |
| US4364401012                       | HOLOGIC ODSH HOLOGIC                   | COM         | US      | USD      | AAA    | 418,477.64           | 418,477.64           | 0.02%  |
| US4404521001                       | HORMEL FOODS ODSH HORMEL FOODS         | COM         | US      | USD      | AAA    | 579.73               | 579.73               | 0.00%  |
| US4456581077                       | JB HUNT TRANS ODSH JB HUNT TRANS       | COM         | US      | USD      | AAA    | 368,041.38           | 368,041.38           | 0.02%  |
| US4456581077                       | JB HUNT TRANS ODSH JB HUNT TRANS       | COM         | US      | USD      | AAA    | 586.12               | 586.12               | 0.00%  |
| US4461501045                       | HUNTINGTON BANC ODSH HUNTINGTON BANC   | COM         | US      | USD      | AAA    | 775,927.20           | 775,927.20           | 0.04%  |
| US45168D1046                       | IDEXX LABS ODSH IDEXX LABS             | COM         | US      | USD      | AAA    | 1,139,513.99         | 1,139,513.99         | 0.06%  |
| US45784P1012                       | INSULET ODSH INSULET                   | COM         | US      | USD      | AAA    | 716,313.59           | 716,313.59           | 0.04%  |
| US45866F1049                       | INTERCONTI EXC ODSH INTERCONTI EXC     | COM         | US      | USD      | AAA    | 492.69               | 492.69               | 0.00%  |
| US4612021034                       | INTUIT ODSH INTUIT                     | COM         | US      | USD      | AAA    | 13,307,722.24        | 13,307,722.24        | 0.67%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN               | COM         | US      | USD      | AAA    | 281.26               | 281.26               | 0.00%  |
| US48203R1041                       | JUNIPER NETWORKS ODSH JUNIPER NETWORKS | COM         | US      | USD      | AAA    | 91,781.78            | 91,781.78            | 0.00%  |
| US4878361082                       | KELLANOVA ODSH KELLANOVA               | COM         | US      | USD      | AAA    | 641.74               | 641.74               | 0.00%  |
| US4943681035                       | KIMBERLY CLARK ODSH KIMBERLY CLARK     | COM         | US      | USD      | AAA    | 688,397.31           | 688,397.31           | 0.03%  |
| US5128073062                       | LAM RESEARCH ODSH LAM RESEARCH         | COM         | US      | USD      | AAA    | 7,446,038.68         | 7,446,038.68         | 0.38%  |
| US5486611073                       | LOWE S ODSH LOWE S                     | COM         | US      | USD      | AAA    | 19,267,222.18        | 19,267,222.18        | 0.98%  |
| US55354G1004                       | MSCI ODSH MSCI                         | COM         | US      | USD      | AAA    | 318,375.51           | 318,375.51           | 0.02%  |
| US57060D1081                       | MARKETAXESS ODSH MARKETAXESS           | COM         | US      | USD      | AAA    | 136,756.21           | 136,756.21           | 0.01%  |
| US5717481023                       | MARSH MCLENNAN ODSH MARSH MCLENNAN     | COM         | US      | USD      | AAA    | 299.22               | 299.22               | 0.00%  |
| US5801351017                       | MCDONALD S CORP ODSH MCDONALD S CORP   | COM         | US      | USD      | AAA    | 19,267,267.98        | 19,267,267.98        | 0.98%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | AAA    | 71,334,530.27        | 71,334,530.27        | 3.62%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | AAA    | 35,784,874.04        | 35,784,874.04        | 1.81%  |
| US5951121038                       | MICRON TECH ODSH MICRON TECH           | COM         | US      | USD      | AAA    | 19,267,338.56        | 19,267,338.56        | 0.98%  |
| US6200763075                       | MOTOROLA ODSH MOTOROLA                 | COM         | US      | USD      | AAA    | 7,634,923.35         | 7,634,923.35         | 0.39%  |
| US6311031081                       | NASDAQ ODSH NASDAQ                     | COM         | US      | USD      | AAA    | 676,849.72           | 676,849.72           | 0.03%  |
| US64110D1046                       | NETAPP ODSH NETAPP                     | COM         | US      | USD      | AAA    | 260,018.50           | 260,018.50           | 0.01%  |

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|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US64110L1061                       | NETFLIX ODSH NETFLIX                   | COM         | US      | USD      | AAA    | 11,219,073.80        | 11,219,073.80        | 0.57%  |
| US65249B1098                       | NEWS CORP ODSH NEWS CORP               | COM         | US      | USD      | AAA    | 131,390.99           | 131,390.99           | 0.01%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 96,256,070.68        | 96,256,070.68        | 4.88%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 33,246,062.61        | 33,246,062.61        | 1.69%  |
| US67103H1077                       | OREILLY AUTO ODSH OREILLY AUTO         | COM         | US      | USD      | AAA    | 2,185,088.36         | 2,185,088.36         | 0.11%  |
| US6795801009                       | OLD DOMINION ODSH OLD DOMINION         | COM         | US      | USD      | AAA    | 786,688.28           | 786,688.28           | 0.04%  |
| US69370C1009                       | PTC ODSH PTC                           | COM         | US      | USD      | AAA    | 28,548.24            | 28,548.24            | 0.00%  |
| US6937181088                       | PACCAR DE ODSH PACCAR DE               | COM         | US      | USD      | AAA    | 1,886,028.61         | 1,886,028.61         | 0.10%  |
| US69608A1088                       | PALANTIR TECH ODSH PALANTIR TECH       | COM         | US      | USD      | AAA    | 19,236,361.92        | 19,236,361.92        | 0.98%  |
| US70450Y1038                       | PAYPAL HLDG ODSH PAYPAL HLDG           | COM         | US      | USD      | AAA    | 200.45               | 200.45               | 0.00%  |
| US73278L1052                       | POOL ODSH POOL                         | COM         | US      | USD      | AAA    | 25,262.15            | 25,262.15            | 0.00%  |
| US74251V1026                       | PRINCIPAL FINCL ODSH PRINCIPAL FINCL   | COM         | US      | USD      | AAA    | 526,495.07           | 526,495.07           | 0.03%  |
| US7443201022                       | PRUDENTIAL FINL ODSH PRUDENTIAL FINL   | COM         | US      | USD      | AAA    | 10,985,713.87        | 10,985,713.87        | 0.56%  |
| US75886F1075                       | REGENERON PHARMS ODSH REGENERON PHARMS | COM         | US      | USD      | AAA    | 2,072,367.35         | 2,072,367.35         | 0.11%  |
| US7766961061                       | ROPER TECH ODSH ROPER TECH             | COM         | US      | USD      | AAA    | 1,115,773.07         | 1,115,773.07         | 0.06%  |
| US7782961038                       | ROSS STORES ODSH ROSS STORES           | COM         | US      | USD      | AAA    | 884,193.70           | 884,193.70           | 0.04%  |
| US81762P1021                       | SERVICENOW ODSH SERVICENOW             | COM         | US      | USD      | AAA    | 4,369,859.51         | 4,369,859.51         | 0.22%  |
| US83088M1027                       | SKYWORKS SOLUTNS ODSH SKYWORKS SOLUTNS | COM         | US      | USD      | AAA    | 361,079.55           | 361,079.55           | 0.02%  |
| US8318652091                       | A O SMITH ODSH A O SMITH               | COM         | US      | USD      | AAA    | 100,488.31           | 100,488.31           | 0.01%  |
| US8725401090                       | TJX ODSH TJX                           | COM         | US      | USD      | AAA    | 1,893,670.79         | 1,893,670.79         | 0.10%  |
| US8725901040                       | T-MOBILE US ODSH T-MOBILE US           | COM         | US      | USD      | AAA    | 13,654,065.82        | 13,654,065.82        | 0.69%  |
| US88160R1014                       | TESLA ODSH TESLA                       | COM         | US      | USD      | AAA    | 10,451,748.06        | 10,451,748.06        | 0.53%  |
| US8825081040                       | TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT | COM         | US      | USD      | AAA    | 21,046,953.83        | 21,046,953.83        | 1.07%  |
| US8923561067                       | TRACTOR SUPPLY ODSH TRACTOR SUPPLY     | COM         | US      | USD      | AAA    | 1,872.85             | 1,872.85             | 0.00%  |
| US8962391004                       | TRIMBLE ODSH TRIMBLE                   | COM         | US      | USD      | AAA    | 100.40               | 100.40               | 0.00%  |
| US90384S3031                       | ULTA BEAUTY ODSH ULTA BEAUTY           | COM         | US      | USD      | AAA    | 13,934.70            | 13,934.70            | 0.00%  |
| US9100471096                       | UNITED ARLNS ODSH UNITED ARLNS         | COM         | US      | USD      | AAA    | 422,677.98           | 422,677.98           | 0.02%  |
| US9113121068                       | UPS ODSH UPS                           | COM         | US      | USD      | AAA    | 2,754,759.55         | 2,754,759.55         | 0.14%  |
| US912797QL42                       | UST BILL 08/26/25 US TREASURY          | GOV         | US      | USD      | AAA    | 99.26                | 99.26                | 0.00%  |
| US912810QK79                       | UST 3.875 08/15/40 US TREASURY         | GOV         | US      | USD      | AAA    | 2,806,614.06         | 2,806,614.06         | 0.14%  |
| US912810RD28                       | UST 3.750 11/15/43 US TREASURY         | GOV         | US      | USD      | AAA    | 10,917,628.99        | 10,917,628.99        | 0.55%  |
| US912810SL35                       | UST 2.000 02/15/50 US TREASURY         | GOV         | US      | USD      | AAA    | 8,524,355.38         | 8,524,355.38         | 0.43%  |
| US912810ST60                       | UST 1.375 11/15/40 US TREASURY         | GOV         | US      | USD      | AAA    | 10,917,471.13        | 10,917,471.13        | 0.55%  |
| US912810SY55                       | UST 2.250 05/15/41 US TREASURY         | GOV         | US      | USD      | AAA    | 10,917,664.74        | 10,917,664.74        | 0.55%  |
| US912810SZ21                       | UST 2.000 08/15/51 US TREASURY         | GOV         | US      | USD      | AAA    | 8,516,591.27         | 8,516,591.27         | 0.43%  |
| US912810TQ13                       | UST 3.875 02/15/43 US TREASURY         | GOV         | US      | USD      | AAA    | 10,917,591.92        | 10,917,591.92        | 0.55%  |
| US912810TV08                       | UST 4.750 11/15/53 US TREASURY         | GOV         | US      | USD      | AAA    | 8,476,573.65         | 8,476,573.65         | 0.43%  |
| US9128286T26                       | UST 2.375 05/15/29 US TREASURY         | GOV         | US      | USD      | AAA    | 380,485.80           | 380,485.80           | 0.02%  |
| US912828V988                       | UST 2.250 02/15/27 US TREASURY         | GOV         | US      | USD      | AAA    | 196,483.16           | 196,483.16           | 0.01%  |

| Collateral data - as at 25/06/2025 |                                        |             |         |          |        |                      |                      |         |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US91282CAH43                       | UST 0.500 08/31/27 US TREASURY         | GOV         | US      | USD      | AAA    | 279,965.43           | 279,965.43           | 0.01%   |
| US91282CBS98                       | UST 1.250 03/31/28 US TREASURY         | GOV         | US      | USD      | AAA    | 468,513.20           | 468,513.20           | 0.02%   |
| US91282CCW91                       | UST 0.750 08/31/26 US TREASURY         | GOV         | US      | USD      | AAA    | 289,579.66           | 289,579.66           | 0.01%   |
| US91282CEP23                       | UST 2.875 05/15/32 US TREASURY         | GOV         | US      | USD      | AAA    | 10,917,683.56        | 10,917,683.56        | 0.55%   |
| US91282CGJ45                       | UST 3.500 01/31/30 US TREASURY         | GOV         | US      | USD      | AAA    | 4,195,866.56         | 4,195,866.56         | 0.21%   |
| US91282CGS44                       | UST 3.625 03/31/30 US TREASURY         | GOV         | US      | USD      | AAA    | 2,495,018.54         | 2,495,018.54         | 0.13%   |
| US91282CJM47                       | UST 4.375 11/30/30 US TREASURY         | GOV         | US      | USD      | AAA    | 669,873.47           | 669,873.47           | 0.03%   |
| US91282CKP58                       | UST 4.625 04/30/29 US TREASURY         | GOV         | US      | USD      | AAA    | 9,633.98             | 9,633.98             | 0.00%   |
| US92345Y1064                       | VERISK ANALYTICS ODSH VERISK ANALYTICS | COM         | US      | USD      | AAA    | 1,656,885.78         | 1,656,885.78         | 0.08%   |
| US92532F1003                       | VERTEX PHARMS ODSH VERTEX PHARMS       | COM         | US      | USD      | AAA    | 85,551.29            | 85,551.29            | 0.00%   |
| US9581021055                       | WESTERN DIGITAL ODSH WESTERN DIGITAL   | COM         | US      | USD      | AAA    | 585,195.96           | 585,195.96           | 0.03%   |
| US98138H1014                       | WORKDAY ODSH WORKDAY                   | COM         | US      | USD      | AAA    | 2,820,050.09         | 2,820,050.09         | 0.14%   |
| US98389B1008                       | XCEL ENERGY ODSH XCEL ENERGY           | COM         | US      | USD      | AAA    | 1,503,925.65         | 1,503,925.65         | 0.08%   |
| US98419M1009                       | XYLM ODSH XYLM                         | COM         | US      | USD      | AAA    | 346.39               | 346.39               | 0.00%   |
| US9892071054                       | ZEBRA TECH ODSH ZEBRA TECH             | COM         | US      | USD      | AAA    | 21,753,564.84        | 21,753,564.84        | 1.10%   |
| US98978V1035                       | ZOETIS ODSH ZOETIS                     | COM         | US      | USD      | AAA    | 10,451,789.18        | 10,451,789.18        | 0.53%   |
|                                    | Unknown Company Description            | UNK         |         | CAD      |        | 8,798,457.83         | 6,422,560.67         | 0.33%   |
|                                    |                                        |             |         |          |        | Total:               | 1,972,692,121.88     | 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                             | MERRILL LYNCH INTERNATIONAL (PARENT)         | 259,988,981.39 |
| 2                             | RBC DOMINION SECURITIES INC (PARENT)         | 246,095,452.70 |
| 3                             | BARCLAYS CAPITAL SECURITIES LIMITED (PARENT) | 184,367,775.54 |

|   |                                               |                |
|---|-----------------------------------------------|----------------|
| 4 | BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT) | 162,314,955.61 |
| 5 | HSBC BANK PLC (PARENT)                        | 161,751,222.30 |