



|                                               |                                                              |
|-----------------------------------------------|--------------------------------------------------------------|
| 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)                        | 15,684,276,115                                               |
| 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 29/09/2025                    |                  |
| Currently on loan in USD (base currency)                      | 2,071,535,028.16 |
| Current percentage on loan (in % of the fund AuM)             | 13.21%           |
| Collateral value (cash and securities) in USD (base currency) | 2,313,118,109.13 |
| Collateral value (cash and securities) in % of loan           | 112%             |

|                                                                           |                  |
|---------------------------------------------------------------------------|------------------|
| Securities lending statistics                                             |                  |
| 12-month average on loan in USD (base currency)                           | 1,575,915,869.46 |
| 12-month average on loan as a % of the fund AuM                           | 12.64%           |
| 12-month maximum on loan in USD                                           | 2,260,737,025.26 |
| 12-month maximum on loan as a % of the fund AuM                           | 15.65%           |
| Gross Return for the fund over the last 12 months in (base currency fund) | 3,194,518.23     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0256%          |

| Collateral data - as at 29/09/2025 |                                    |             |         |          |        |                      |                      |        |
|------------------------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                               | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AN8068571086                       | SCHLUMBERGER ODSH SCHLUMBERGER     | COM         | US      | USD      | AAA    | 47.60                | 47.60                | 0.00%  |
| AT0000A2CQD2                       | ATGV 02/20/30 AUSTRIA              | GOV         | AT      | EUR      | AA1    | 12,650,238.17        | 14,790,801.50        | 0.64%  |
| AU000000ANZ3                       | ANZ GROUP ODSH ANZ GROUP           | COM         | AU      | AUD      | AAA    | 10,791,514.42        | 7,060,437.94         | 0.31%  |
| AU000000BHP4                       | BHP GROUP AU ODSH BHP GROUP AU     | COM         | AU      | AUD      | AAA    | 1,636,836.96         | 1,070,914.17         | 0.05%  |
| AU000000FMG4                       | FORTESCUE ODSH FORTESCUE           | COM         | AU      | AUD      | AAA    | 11,903,870.21        | 7,788,205.95         | 0.34%  |
| AU000000NXT8                       | NEXTDC ODSH NEXTDC                 | COM         | AU      | AUD      | AAA    | 11,903,868.59        | 7,788,204.89         | 0.34%  |
| AU000000PRU3                       | PERSEUS MINING ODSH PERSEUS MINING | COM         | AU      | AUD      | AAA    | 193.59               | 126.66               | 0.00%  |
| AU000000TLS2                       | TELSTRA GROUP ODSH TELSTRA GROUP   | COM         | AU      | AUD      | AAA    | 11,814,264.44        | 7,729,580.64         | 0.33%  |
| AU000000WBC1                       | WESTPAC ODSH WESTPAC               | COM         | AU      | AUD      | AAA    | 7,501,146.78         | 4,907,687.58         | 0.21%  |
| BE0000331406                       | BEGV 3.750 06/22/45 BELGIUM        | GOV         | BE      | EUR      | AA3    | 1,180,048.75         | 1,379,726.34         | 0.06%  |

| Collateral data - as at 29/09/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| BE0000357666                       | BEGV 3.000 06/22/33 BELGIUM            | GOV         | BE      | EUR      | AA3    | 10,573,910.89        | 12,363,136.17        | 0.53%  |
| BE0000358672                       | BEGV 3.300 06/22/54 BELGIUM            | GOV         | BE      | EUR      | AA3    | 15,459.13            | 18,074.99            | 0.00%  |
| BE0000362716                       | BEGV 2.700 10/22/29 BELGIUM            | GOV         | BE      | EUR      | AA3    | 474,002.69           | 554,209.30           | 0.02%  |
| BE0000365743                       | BEGV 2.600 10/22/30 BELGIUM            | GOV         | BE      | EUR      | AA3    | 49,653,040.45        | 58,054,896.32        | 2.51%  |
| BE0003565737                       | KBC GROEP ODSH KBC GROEP               | COM         | BE      | EUR      | AA3    | 5,643,682.79         | 6,598,657.73         | 0.29%  |
| BE0003739530                       | UCB SA ODSH UCB SA                     | COM         | BE      | EUR      | AA3    | 693,678.69           | 811,056.97           | 0.04%  |
| BE0974293251                       | A B I ODSH A B I                       | COM         | BE      | EUR      | AA3    | 11,401,683.43        | 13,330,977.18        | 0.58%  |
| CA0636711016                       | BMO ODSH BMO                           | COM         | CA      | CAD      | AAA    | 35,507,653.98        | 25,465,219.53        | 1.10%  |
| CA0641491075                       | BANK NOVA ODSH BANK NOVA               | COM         | CA      | CAD      | AAA    | 35,441,018.50        | 25,417,430.20        | 1.10%  |
| CA11271J1075                       | BROOKFIELD CO ODSH BROOKFIELD CO       | COM         | CA      | CAD      | AAA    | 258,466.73           | 185,366.01           | 0.01%  |
| CA21037X1006                       | CONSTEL SOFTWARE ODSH CONSTEL SOFTWARE | COM         | CA      | CAD      | AAA    | 559,979.99           | 401,603.93           | 0.02%  |
| CA29250N1050                       | ENBRIDGE INC ODSH ENBRIDGE INC         | COM         | CA      | CAD      | AAA    | 35,441,097.28        | 25,417,486.70        | 1.10%  |
| CA45823T1066                       | INTACT FINANCIAL ODSH INTACT FINANCIAL | COM         | CA      | CAD      | AAA    | 1,377,837.19         | 988,151.08           | 0.04%  |
| CA56501R1064                       | MANULIFE FINANCI ODSH MANULIFE FINANCI | COM         | CA      | CAD      | AAA    | 35,442,666.16        | 25,418,611.86        | 1.10%  |
| CA7800871021                       | RBC ODSH RBC                           | COM         | CA      | CAD      | AAA    | 258,406.45           | 185,322.78           | 0.01%  |
| CA87971M1032                       | TELUS BC ODSH TELUS BC                 | COM         | CA      | CAD      | AAA    | 35,441,092.31        | 25,417,483.13        | 1.10%  |
| CA8911605092                       | TD ODSH TD                             | COM         | CA      | CAD      | AAA    | 35,698,776.74        | 25,602,288.09        | 1.11%  |
| CH0012214059                       | HOLCIM ODSH HOLCIM                     | COM         | CH      | CHF      |        | 6,307,210.79         | 7,898,157.86         | 0.34%  |
| CH0013841017                       | LONZA GROUP ODSH LONZA GROUP           | COM         | CH      | CHF      |        | 69,452.60            | 86,971.50            | 0.00%  |
| CH0038863350                       | NESTLE ODSH NESTLE                     | COM         | CH      | CHF      |        | 16,433.34            | 20,578.53            | 0.00%  |
| CH0244767585                       | UBS GROUP ODSH UBS GROUP               | COM         | CH      | CHF      |        | 792,885.96           | 992,885.55           | 0.04%  |
| CH0418792922                       | SIKA ODSH SIKA                         | COM         | CH      | CHF      |        | 11,773,515.00        | 14,743,296.70        | 0.64%  |
| CH1300646267                       | BUNGE GLOBAL ODSH BUNGE GLOBAL         | COM         | US      | USD      | AAA    | 329.56               | 329.56               | 0.00%  |
| CNE100006M58                       | MIDEA GROUP ODSH MIDEA GROUP           | COM         | CN      | HKD      |        | 30,157,903.24        | 3,876,101.85         | 0.17%  |
| DE0006047004                       | HEIDELBERG MATER ODSH HEIDELBERG MATER | COM         | DE      | EUR      | AAA    | 5,015,676.00         | 5,864,385.09         | 0.25%  |
| DE0007164600                       | SAP SE ODSH SAP SE                     | COM         | DE      | EUR      | AAA    | 34,659,532.60        | 40,524,317.40        | 1.75%  |
| DE0008402215                       | HANNOVER RUECK ODSH HANNOVER RUECK     | COM         | DE      | EUR      | AAA    | 4,071,707.99         | 4,760,687.03         | 0.21%  |
| DE0008430026                       | MUNICH RE GROUP ODSH MUNICH RE GROUP   | COM         | DE      | EUR      | AAA    | 511,218.39           | 597,722.33           | 0.03%  |
| DE000BAY0017                       | BAYER ODSH BAYER                       | COM         | DE      | EUR      | AAA    | 8,837,987.19         | 10,333,474.56        | 0.45%  |
| DE000CBK1001                       | COMMERZBANK ODSH COMMERZBANK           | COM         | DE      | EUR      | AAA    | 158,525.64           | 185,349.97           | 0.01%  |
| DE000CBK1001                       | COMMERZBANK ODSH COMMERZBANK           | COM         | DE      | EUR      | AAA    | 625,477.02           | 731,314.80           | 0.03%  |
| FI0009003727                       | WARTSILA ODSH WARTSILA                 | COM         | FI      | EUR      | AA1    | 1,843.97             | 2,155.99             | 0.00%  |
| FR0000045072                       | CREDIT AGRICOLE ODSH CREDIT AGRICOLE   | COM         | FR      | EUR      | AA2    | 820,640.83           | 959,502.53           | 0.04%  |
| FR0000073272                       | SAFRAN ODSH SAFRAN                     | COM         | FR      | EUR      | AA2    | 3,314,279.11         | 3,875,092.61         | 0.17%  |
| FR0000121014                       | LVMH ODSH LVMH                         | COM         | FR      | EUR      | AA2    | 34,659,165.58        | 40,523,888.29        | 1.75%  |
| FR0000121485                       | KERING ODSH KERING                     | COM         | FR      | EUR      | AA2    | 5,290,724.99         | 6,185,975.48         | 0.27%  |
| FR0000125486                       | VINCI ODSH VINCI                       | COM         | FR      | EUR      | AA2    | 18,189,766.74        | 21,267,680.95        | 0.92%  |
| FR0006174348                       | BUREAU VERITAS ODSH BUREAU VERITAS     | COM         | FR      | EUR      | AA2    | 258.79               | 302.58               | 0.00%  |
| FR0011883966                       | FRGV 2.500 05/25/30 FRANCE             | GOV         | FR      | EUR      | AA2    | 5,962,051.33         | 6,970,897.83         | 0.30%  |

| Collateral data - as at 29/09/2025 |                                      |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| FR0013154044                       | FRGV 1.250 05/25/36 FRANCE           | GOV         | FR      | EUR      | AA2    | 27,875,452.86        | 32,592,294.67        | 1.41%  |
| FR0013234333                       | FRGV 1.750 06/25/39 FRANCE           | GOV         | FR      | EUR      | AA2    | 23.27                | 27.21                | 0.00%  |
| FR0013515806                       | FRGV 0.500 05/25/40 FRANCE           | GOV         | FR      | EUR      | AA2    | 12.40                | 14.50                | 0.00%  |
| GB0000811801                       | ORD GBP0.10 BARRATT DEVEL            | CST         | GB      | GBP      | AA3    | 140,383.63           | 188,135.12           | 0.01%  |
| GB0001826634                       | ORD GBP0.05 DIPLOMA                  | CST         | GB      | GBP      | AA3    | 483,680.60           | 648,204.56           | 0.03%  |
| GB0002374006                       | ORD 28 101/108P DIAGEO               | CST         | GB      | GBP      | AA3    | 22,961,763.99        | 30,772,208.01        | 1.33%  |
| GB0002634946                       | ORD 2.5P BAE SYSTEMS                 | CST         | GB      | GBP      | AA3    | 180,999.52           | 242,566.51           | 0.01%  |
| GB0004544929                       | ORD GBP0.10 IMPERIAL TOBACCO         | CST         | GB      | GBP      | AA3    | 635.00               | 851.00               | 0.00%  |
| GB0007980591                       | ORD USD0.25 BP PLC                   | CST         | GB      | GBP      | AA3    | 6,031,726.96         | 8,083,418.89         | 0.35%  |
| GB0008706128                       | ORD GBP0.25 LLOYDS BANKING GROUP     | CST         | GB      | GBP      | AA3    | 3,324.15             | 4,454.86             | 0.00%  |
| GB0031790826                       | UKTI 2 01/26/35 UK TREASURY          | GIL         | GB      | GBP      | AA3    | 9,936,776.09         | 13,316,770.48        | 0.58%  |
| GB00B128DP45                       | UKT 4 1/4 12/07/46 UK TREASURY       | GIL         | GB      | GBP      | AA3    | 5,287,262.75         | 7,085,725.17         | 0.31%  |
| GB00B63H8491                       | ROLLS ROYCE ODSH ROLLS ROYCE         | CST         | GB      | GBP      | AA3    | 5,893,485.40         | 7,898,154.46         | 0.34%  |
| GB00B6460505                       | UKT 4 1/4 12/07/40 UK TREASURY       | GIL         | GB      | GBP      | AA3    | 5,673,646.89         | 7,603,537.88         | 0.33%  |
| GB00B7RN0G65                       | UKTI 0 1/8 03/22/44 UK TREASURY      | GIL         | GB      | GBP      | AA3    | 5,591,309.14         | 7,493,192.94         | 0.32%  |
| GB00BLGZ9862                       | TESCO ODSH TESCO                     | CST         | GB      | GBP      | AA3    | 8,050,800.74         | 10,789,280.61        | 0.47%  |
| HK0388045442                       | HKEX ODSH HKEX                       | COM         | HK      | HKD      |        | 390,264,494.34       | 50,159,486.15        | 2.17%  |
| HK0836012952                       | CN RES POWER ODSH CN RES POWER       | COM         | HK      | HKD      |        | 1,310,191.65         | 168,394.87           | 0.01%  |
| IE0002424939                       | DCC ODSH DCC                         | CST         | GB      | GBP      | AA3    | 4,499.20             | 6,029.60             | 0.00%  |
| IE000IVNQZ81                       | TE CONNECTITY ODSH TE CONNECTITY     | COM         | US      | USD      | AAA    | 434.07               | 434.07               | 0.00%  |
| IE00B4BNMY34                       | ACCENTURE ODSH ACCENTURE             | COM         | US      | USD      | AAA    | 22,952,722.11        | 22,952,722.11        | 0.99%  |
| IM00B5VQMV65                       | GVC HOLDINGS ODSH GVC HOLDINGS       | CST         | GB      | GBP      | AA3    | 10,771.73            | 14,435.73            | 0.00%  |
| IT0000062072                       | GENERALI ODSH GENERALI               | COM         | IT      | EUR      |        | 42,900,277.55        | 50,159,489.58        | 2.17%  |
| IT0000066123                       | BPER BANCA ODSH BPER BANCA           | COM         | IT      | EUR      |        | 19,606,341.09        | 22,923,955.69        | 0.99%  |
| IT0000066123                       | BPER BANCA ODSH BPER BANCA           | COM         | IT      | EUR      |        | 3,315,118.59         | 3,876,074.14         | 0.17%  |
| IT0000072170                       | FINECOBANK ODSH FINECOBANK           | COM         | IT      | EUR      |        | 520,317.05           | 608,360.58           | 0.03%  |
| IT0000072618                       | INTESA SANPAOLO ODSH INTESA SANPAOLO | COM         | IT      | EUR      |        | 18,344,174.71        | 21,448,216.49        | 0.93%  |
| IT0000784196                       | BANCA SONDRIO ODSH BANCA SONDRIO     | COM         | IT      | EUR      |        | 544,401.25           | 636,520.10           | 0.03%  |
| IT0001250932                       | HERA ODSH HERA                       | COM         | IT      | EUR      |        | 2,541,001.76         | 2,970,967.99         | 0.13%  |
| IT0001347308                       | BUZZI ODSH BUZZI                     | COM         | IT      | EUR      |        | 17,568,810.47        | 20,541,651.86        | 0.89%  |
| IT0003128367                       | ENEL ODSH ENEL                       | COM         | IT      | EUR      |        | 21,960,850.51        | 25,676,874.73        | 1.11%  |
| IT0003128367                       | ENEL ODSH ENEL                       | COM         | IT      | EUR      |        | 3,315,109.76         | 3,876,063.82         | 0.17%  |
| IT0003261697                       | AZIMUT ODSH AZIMUT                   | COM         | IT      | EUR      |        | 820,626.68           | 959,485.99           | 0.04%  |
| IT0003492391                       | DIASORIN ODSH DIASORIN               | COM         | IT      | EUR      |        | 1,580,145.82         | 1,847,524.36         | 0.08%  |
| IT0003856405                       | LEONARDO ODSH LEONARDO               | COM         | IT      | EUR      |        | 42,900,266.99        | 50,159,477.24        | 2.17%  |
| IT0004764699                       | BRUNELLO ODSH BRUNELLO               | COM         | IT      | EUR      |        | 12,512,077.59        | 14,629,262.60        | 0.63%  |
| IT0004810054                       | UNIPOL ODSH UNIPOL                   | COM         | IT      | EUR      |        | 372,144.59           | 435,115.67           | 0.02%  |
| IT0005211237                       | ITALGAS ODSH ITALGAS                 | COM         | IT      | EUR      |        | 15,505,979.03        | 18,129,766.01        | 0.78%  |
| IT0005495657                       | SAIPEM ODSH SAIPEM                   | COM         | IT      | EUR      |        | 10,921,002.82        | 12,768,959.97        | 0.55%  |



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|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| IT0005508921                       | MONTE DEI PASCHI ODSH MONTE DEI PASCHI | COM         | IT      | EUR      |        | 2,844,085.03         | 3,325,336.37         | 0.14%  |
| IT0005541336                       | LOTTOMATICA GROU ODSH LOTTOMATICA GROU | COM         | IT      | EUR      |        | 21,145,630.51        | 24,723,710.29        | 1.07%  |
| JE00B4T3BW64                       | ORD USD0.01 GLENCORE INTERNATIONAL     | CST         | GB      | GBP      | AA3    | 2,892,257.94         | 3,876,059.48         | 0.17%  |
| JE00BJ1F3079                       | AMCR ODSH AMCR                         | COM         | US      | USD      | AAA    | 10.79                | 10.79                | 0.00%  |
| JP1024731R68                       | JPGV 0.800 06/01/27 JAPAN              | GOV         | JP      | JPY      | A1     | 281,700,318.57       | 1,884,219.82         | 0.08%  |
| JP1051671Q49                       | JPGV 0.400 03/20/29 JAPAN              | GOV         | JP      | JPY      | A1     | 3,391,040,663.72     | 22,681,784.91        | 0.98%  |
| JP1051751R17                       | JPGV 0.900 12/20/29 JAPAN              | GOV         | JP      | JPY      | A1     | 8,218,423,549.50     | 54,970,887.63        | 2.38%  |
| JP1103741Q44                       | JPGV 0.800 03/20/34 JAPAN              | GOV         | JP      | JPY      | A1     | 676,192,542.14       | 4,522,875.22         | 0.20%  |
| JP1201801N46                       | JPGV 0.800 03/20/42 JAPAN              | GOV         | JP      | JPY      | A1     | 197,952.84           | 1,324.05             | 0.00%  |
| JP1300811Q17                       | JPGV 1.600 12/20/53 JAPAN              | GOV         | JP      | JPY      | A1     | 777,757,398.30       | 5,202,216.01         | 0.22%  |
| JP3105250009                       | AIN HOLDINGS ODSH AIN HOLDINGS         | COM         | JP      | JPY      | A1     | 835,455,598.11       | 5,588,144.19         | 0.24%  |
| JP3131400008                       | AEON FINANCIAL ODSH AEON FINANCIAL     | COM         | JP      | JPY      | A1     | 833,538,748.10       | 5,575,322.88         | 0.24%  |
| JP3138400001                       | IZUMI ODSH IZUMI                       | COM         | JP      | JPY      | A1     | 6,218,699.21         | 41,595.25            | 0.00%  |
| JP3160400002                       | EISAI ODSH EISAI                       | COM         | JP      | JPY      | A1     | 965,428,799.11       | 6,457,500.97         | 0.28%  |
| JP3243200007                       | CANON ELEC ODSH CANON ELEC             | COM         | JP      | JPY      | A1     | 165,858,398.33       | 1,109,383.49         | 0.05%  |
| JP3274070006                       | GREE HLDG ODSH GREE HLDG               | COM         | JP      | JPY      | A1     | 3,835,599.43         | 25,655.32            | 0.00%  |
| JP3274280001                       | WELCIA HOLDINGS ODSH WELCIA HOLDINGS   | COM         | JP      | JPY      | A1     | 313,158,999.23       | 2,094,638.72         | 0.09%  |
| JP3351500008                       | SHIZUOKAFINCLGRP ODSH SHIZUOKAFINCLGRP | COM         | JP      | JPY      | A1     | 5,592,999.63         | 37,410.11            | 0.00%  |
| JP3368000000                       | RESONAC HLDG ODSH RESONAC HLDG         | COM         | JP      | JPY      | A1     | 78,467,998.32        | 524,851.94           | 0.02%  |
| JP3502200003                       | DAIWA SECS GRP ODSH DAIWA SECS GRP     | COM         | JP      | JPY      | A1     | 2,860,798.07         | 19,135.13            | 0.00%  |
| JP3511800009                       | CHIBA BANK ODSH CHIBA BANK             | COM         | JP      | JPY      | A1     | 12,242,098.34        | 81,884.20            | 0.00%  |
| JP3548600000                       | DISCO ODSH DISCO                       | COM         | JP      | JPY      | A1     | 79,576,998.24        | 532,269.75           | 0.02%  |
| JP3551530003                       | DENTSU SOKEN ODSH DENTSU SOKEN         | COM         | JP      | JPY      | A1     | 11,627,999.55        | 77,776.65            | 0.00%  |
| JP3556400004                       | TOAGOSEI ODSH TOAGOSEI                 | COM         | JP      | JPY      | A1     | 454,274,398.97       | 3,038,522.75         | 0.13%  |
| JP3566800003                       | CENTRAL JPN RAIL ODSH CENTRAL JPN RAIL | COM         | JP      | JPY      | A1     | 1,386,205,798.95     | 9,271,968.37         | 0.40%  |
| JP3574200006                       | TOKYU ODSH TOKYU                       | COM         | JP      | JPY      | A1     | 362,499.79           | 2,424.67             | 0.00%  |
| JP3616000000                       | TOYO TANSO ODSH TOYO TANSO             | COM         | JP      | JPY      | A1     | 693,665,999.85       | 4,639,750.62         | 0.20%  |
| JP3659000008                       | WEST JR ODSH WEST JR                   | COM         | JP      | JPY      | A1     | 343,939,199.70       | 2,300,519.43         | 0.10%  |
| JP3670800006                       | NISSAN CHEMICAL ODSH NISSAN CHEMICAL   | COM         | JP      | JPY      | A1     | 379,629,599.85       | 2,539,243.20         | 0.11%  |
| JP3672400003                       | NISSAN MOTR CO ODSH NISSAN MOTR CO     | COM         | JP      | JPY      | A1     | 606,191,198.55       | 4,054,654.53         | 0.18%  |
| JP3688330004                       | ES-CON JAPAN ODSH ES-CON JAPAN         | COM         | JP      | JPY      | A1     | 120,080,798.56       | 803,189.08           | 0.03%  |
| JP3718800000                       | NISSUI ODSH NISSUI                     | COM         | JP      | JPY      | A1     | 2,004,499.13         | 13,407.57            | 0.00%  |
| JP3726800000                       | JAPAN TOBACCO ODSH JAPAN TOBACCO       | COM         | JP      | JPY      | A1     | 1,286,000,099.12     | 8,601,718.63         | 0.37%  |
| JP3734800000                       | NIDEC ODSH NIDEC                       | COM         | JP      | JPY      | A1     | 94,463,999.65        | 631,845.01           | 0.03%  |
| JP3735400008                       | NTT ODSH NTT                           | COM         | JP      | JPY      | A1     | 608,919,358.87       | 4,072,902.48         | 0.18%  |
| JP3753000003                       | NIPPON YUSEN ODSH NIPPON YUSEN         | COM         | JP      | JPY      | A1     | 536,832,098.21       | 3,590,729.63         | 0.16%  |
| JP3756600007                       | NINTENDO ODSH NINTENDO                 | COM         | JP      | JPY      | A1     | 607,999,998.88       | 4,066,753.12         | 0.18%  |
| JP3762600009                       | NOMURA HLDGS ODSH NOMURA HLDGS         | COM         | JP      | JPY      | A1     | 598,426,349.82       | 4,002,717.48         | 0.17%  |
| JP3800330007                       | VISION ODSH VISION                     | COM         | JP      | JPY      | A1     | 190,235,999.94       | 1,272,438.89         | 0.06%  |

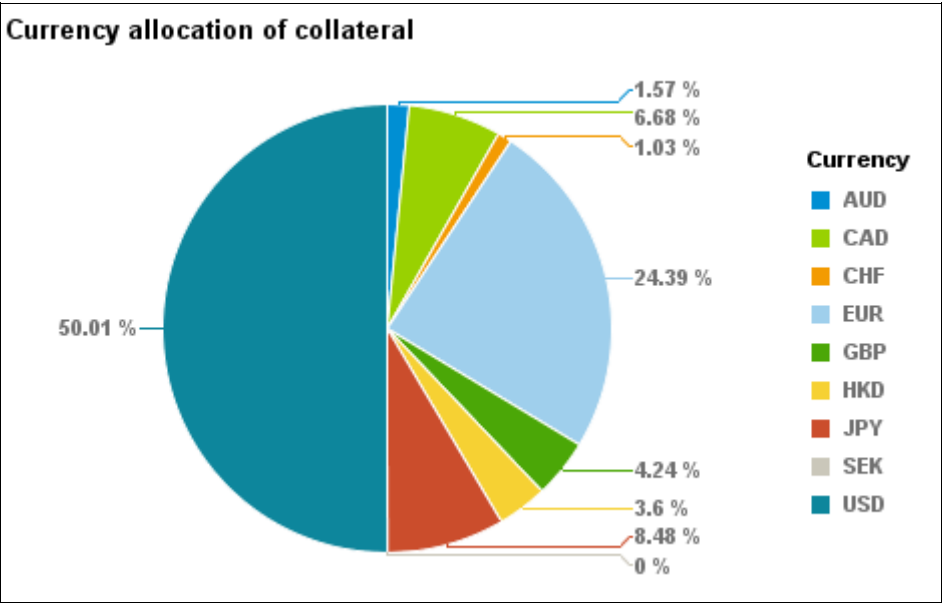
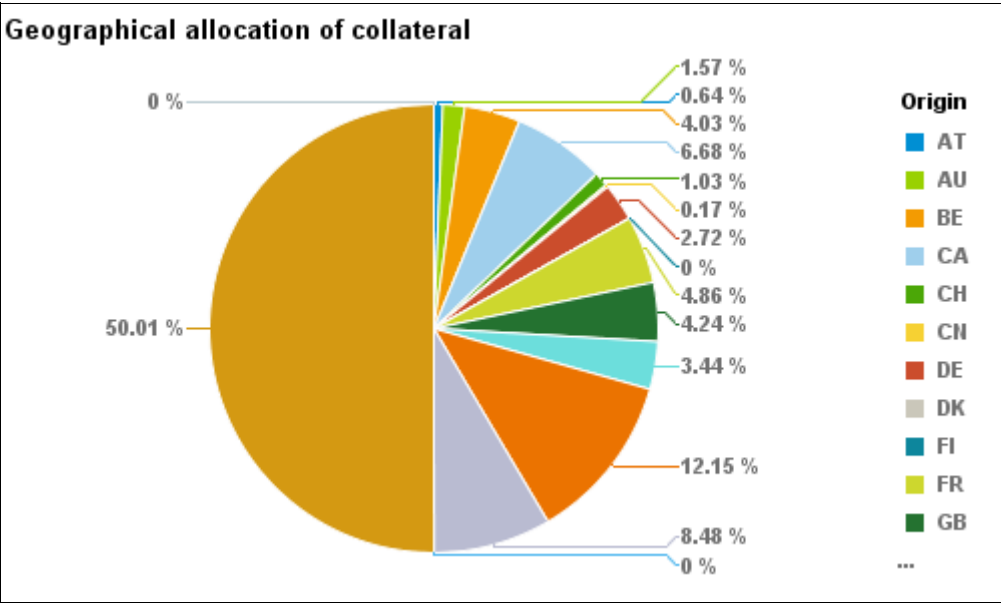
| Collateral data - as at 29/09/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP3807770007                       | FUJIO FOOD GRP ODSH FUJIO FOOD GRP     | COM         | JP      | JPY      | A1     | 118,829,998.46       | 794,822.81           | 0.03%  |
| JP3816800001                       | FUJITA KANKO ODSH FUJITA KANKO         | COM         | JP      | JPY      | A1     | 863,326,998.46       | 5,774,568.70         | 0.25%  |
| JP3831550003                       | BRONCO BILLY ODSH BRONCO BILLY         | COM         | JP      | JPY      | A1     | 31,086,499.52        | 207,929.47           | 0.01%  |
| JP3835210000                       | BASE ODSH BASE                         | COM         | JP      | JPY      | A1     | 75,389,998.91        | 504,264.00           | 0.02%  |
| JP3845770001                       | HOSHIZAKI ODSH HOSHIZAKI               | COM         | JP      | JPY      | A1     | 383,990,198.36       | 2,568,410.10         | 0.11%  |
| JP3888400003                       | MITSUI MIN & SML ODSH MITSUI MIN & SML | COM         | JP      | JPY      | A1     | 1,285,934,998.43     | 8,601,283.19         | 0.37%  |
| JP3890310000                       | MS&AD INSURANCE ODSH MS&AD INSURANCE   | COM         | JP      | JPY      | A1     | 116,901,499.57       | 781,923.58           | 0.03%  |
| JP3895200008                       | MITSUBA ODSH MITSUBA                   | COM         | JP      | JPY      | A1     | 82,074,298.73        | 548,973.54           | 0.02%  |
| JP3898400001                       | MITSUBISHI ODSH MITSUBISHI             | COM         | JP      | JPY      | A1     | 605,819,999.17       | 4,052,171.67         | 0.18%  |
| JP3944370000                       | EUGLENA ODSH EUGLENA                   | COM         | JP      | JPY      | A1     | 18,559,199.94        | 124,137.64           | 0.01%  |
| JP3950600001                       | UNION TOOL ODSH UNION TOOL             | COM         | JP      | JPY      | A1     | 978,431,999.75       | 6,544,475.98         | 0.28%  |
| JP3990210001                       | WORLD CO LTD ODSH WORLD CO LTD         | COM         | JP      | JPY      | A1     | 204,502,699.44       | 1,367,865.12         | 0.06%  |
| KYG017191142                       | ALIBABA ODSH ALIBABA                   | COM         | HK      | HKD      |        | 71,033,656.70        | 9,129,735.78         | 0.39%  |
| KYG875721634                       | TENCENT HOLDINGS ODSH TENCENT HOLDINGS | COM         | HK      | HKD      |        | 155,723,699.82       | 20,014,684.60        | 0.87%  |
| KYG960071028                       | WH GROUP ODSH WH GROUP                 | COM         | HK      | HKD      |        | 111.26               | 14.30                | 0.00%  |
| LU2598331598                       | TENARIS ODSH TENARIS                   | COM         | IT      | EUR      |        | 66,830.03            | 78,138.42            | 0.00%  |
| NL0011585146                       | FERRARI ODSH FERRARI                   | COM         | IT      | USD      |        | 475.35               | 475.35               | 0.00%  |
| NL00150001Q9                       | STELLANTIS ODSH STELLANTIS             | COM         | FR      | USD      | AA2    | 9.22                 | 9.22                 | 0.00%  |
| NL0015000LU4                       | IVECO GROUP ODSH IVECO GROUP           | COM         | IT      | EUR      |        | 1,006,874.64         | 1,177,249.22         | 0.05%  |
| SE0000115446                       | VOLVO ODSH VOLVO                       | COM         | SE      | SEK      | AAA    | 275.93               | 29.27                | 0.00%  |
| SE0000695876                       | ALFA LAVAL AB ODSH ALFA LAVAL AB       | COM         | SE      | SEK      | AAA    | 433,282.15           | 45,960.35            | 0.00%  |
| US00206R1023                       | AT&T ODSH AT&T                         | COM         | US      | USD      | AAA    | 452,082.38           | 452,082.38           | 0.02%  |
| US00206R1023                       | AT&T ODSH AT&T                         | COM         | US      | USD      | AAA    | 113.82               | 113.82               | 0.00%  |
| US0028241000                       | ABBOTT ODSH ABBOTT                     | COM         | US      | USD      | AAA    | 17,437,222.85        | 17,437,222.85        | 0.75%  |
| US0090661010                       | AIRBNB ODSH AIRBNB                     | COM         | US      | USD      | AAA    | 22,303,577.71        | 22,303,577.71        | 0.96%  |
| US02079K1079                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 16,108,720.60        | 16,108,720.60        | 0.70%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET                 | COM         | US      | USD      | AAA    | 1,328,357.51         | 1,328,357.51         | 0.06%  |
| US02209S1033                       | ALTRIA GROUP ODSH ALTRIA GROUP         | COM         | US      | USD      | AAA    | 19,763,411.67        | 19,763,411.67        | 0.85%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | AAA    | 7,898,014.08         | 7,898,014.08         | 0.34%  |
| US0231351067                       | AMAZON.COM ODSH AMAZON.COM             | COM         | US      | USD      | AAA    | 3,876,013.43         | 3,876,013.43         | 0.17%  |
| US0304201033                       | AMERICAN WATER ODSH AMERICAN WATER     | COM         | US      | USD      | AAA    | 4,331,005.64         | 4,331,005.64         | 0.19%  |
| US03073E1055                       | CENCORA ODSH CENCORA                   | COM         | US      | USD      | AAA    | 411.43               | 411.43               | 0.00%  |
| US0378331005                       | APPLE ODSH APPLE                       | COM         | US      | USD      | AAA    | 13,193,998.06        | 13,193,998.06        | 0.57%  |
| US0536111091                       | AVERY DENNISON ODSH AVERY DENNISON     | COM         | US      | USD      | AAA    | 215.43               | 215.43               | 0.00%  |
| US09073M1045                       | BIO-TECHNE ODSH BIO-TECHNE             | COM         | US      | USD      | AAA    | 9,999,564.20         | 9,999,564.20         | 0.43%  |
| US1011371077                       | BOSTON ODSH BOSTON                     | COM         | US      | USD      | AAA    | 15,059,620.90        | 15,059,620.90        | 0.65%  |
| US11135F1012                       | BROADCOM ODSH BROADCOM                 | COM         | US      | USD      | AAA    | 33,376,727.15        | 33,376,727.15        | 1.44%  |
| US12541W2098                       | CH ROBINSON ODSH CH ROBINSON           | COM         | US      | USD      | AAA    | 176.65               | 176.65               | 0.00%  |
| US1258961002                       | CMS ENERGY ODSH CMS ENERGY             | COM         | US      | USD      | AAA    | 96.28                | 96.28                | 0.00%  |



| Collateral data - as at 29/09/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US1264081035                       | CSX ODSH CSX                           | COM         | US      | USD      | AAA    | 136.74               | 136.74               | 0.00%  |
| US17275R1023                       | CISCO SYSTEMS ODSH CISCO SYSTEMS       | COM         | US      | USD      | AAA    | 67.21                | 67.21                | 0.00%  |
| US1729674242                       | CITIGROUP ODSH CITIGROUP               | COM         | US      | USD      | AAA    | 2,189,853.35         | 2,189,853.35         | 0.09%  |
| US20030N1019                       | COMCAST ODSH COMCAST                   | COM         | US      | USD      | AAA    | 22,953,120.86        | 22,953,120.86        | 0.99%  |
| US2058871029                       | CONAGRA BRANDS ODSH CONAGRA BRANDS     | COM         | US      | USD      | AAA    | 24.36                | 24.36                | 0.00%  |
| US22052L1044                       | CORTEVA ODSH CORTEVA                   | COM         | US      | USD      | AAA    | 182.50               | 182.50               | 0.00%  |
| US22160K1051                       | COSTCO WHOLESALE ODSH COSTCO WHOLESALE | COM         | US      | USD      | AAA    | 5,209,923.60         | 5,209,923.60         | 0.23%  |
| US2546871060                       | WALT DISNEY ODSH WALT DISNEY           | COM         | US      | USD      | AAA    | 304.13               | 304.13               | 0.00%  |
| US25754A2015                       | DOMINOS PIZZA ODSH DOMINOS PIZZA       | COM         | US      | USD      | AAA    | 2,512,098.74         | 2,512,098.74         | 0.11%  |
| US2810201077                       | EDISON INTL ODSH EDISON INTL           | COM         | US      | USD      | AAA    | 147.44               | 147.44               | 0.00%  |
| US30161N1019                       | EXELON ODSH EXELON                     | COM         | US      | USD      | AAA    | 6,292,083.90         | 6,292,083.90         | 0.27%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS     | COM         | US      | USD      | AAA    | 8,136,624.98         | 8,136,624.98         | 0.35%  |
| US30303M1027                       | META PLATFORMS ODSH META PLATFORMS     | COM         | US      | USD      | AAA    | 22,944,875.67        | 22,944,875.67        | 0.99%  |
| US3364331070                       | FIRST SOLAR ODSH FIRST SOLAR           | COM         | US      | USD      | AAA    | 294.86               | 294.86               | 0.00%  |
| US34959J1088                       | FORTIVE ODSH FORTIVE                   | COM         | US      | USD      | AAA    | 97.05                | 97.05                | 0.00%  |
| US35137L2043                       | FOX ODSH FOX                           | COM         | US      | USD      | AAA    | 74.10                | 74.10                | 0.00%  |
| US35671D8570                       | FREEPORT MCMORAN ODSH FREEPORT MCMORAN | COM         | US      | USD      | AAA    | 47.91                | 47.91                | 0.00%  |
| US3696043013                       | GE ODSH GE                             | COM         | US      | USD      | AAA    | 11,209.23            | 11,209.23            | 0.00%  |
| US3802371076                       | GODADDY ODSH GODADDY                   | COM         | US      | USD      | AAA    | 189.50               | 189.50               | 0.00%  |
| US4180561072                       | HASBRO ODSH HASBRO                     | COM         | US      | USD      | AAA    | 202.60               | 202.60               | 0.00%  |
| US42824C1099                       | HPE ODSH HPE                           | COM         | US      | USD      | AAA    | 32.16                | 32.16                | 0.00%  |
| US4370761029                       | HOME DEPOT ODSH HOME DEPOT             | COM         | US      | USD      | AAA    | 28,813,333.49        | 28,813,333.49        | 1.25%  |
| US45167R1041                       | IDEX ODSH IDEX                         | COM         | US      | USD      | AAA    | 216.23               | 216.23               | 0.00%  |
| US45784P1012                       | INSULET ODSH INSULET                   | COM         | US      | USD      | AAA    | 1,258,962.00         | 1,258,962.00         | 0.05%  |
| US45784P1012                       | INSULET ODSH INSULET                   | COM         | US      | USD      | AAA    | 426.17               | 426.17               | 0.00%  |
| US4581401001                       | INTEL ODSH INTEL                       | COM         | US      | USD      | AAA    | 16,871,729.99        | 16,871,729.99        | 0.73%  |
| US4612021034                       | INTUIT ODSH INTUIT                     | COM         | US      | USD      | AAA    | 13,229,233.96        | 13,229,233.96        | 0.57%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN               | COM         | US      | USD      | AAA    | 63,601,701.96        | 63,601,701.96        | 2.75%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN               | COM         | US      | USD      | AAA    | 22,303,386.55        | 22,303,386.55        | 0.96%  |
| US46982L1089                       | JACOBS SOLUTIONS ODSH JACOBS SOLUTIONS | COM         | US      | USD      | AAA    | 7,311,903.97         | 7,311,903.97         | 0.32%  |
| US4781601046                       | JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON   | COM         | US      | USD      | AAA    | 35,582.58            | 35,582.58            | 0.00%  |
| US4878361082                       | KELLANOVA ODSH KELLANOVA               | COM         | US      | USD      | AAA    | 17,380.62            | 17,380.62            | 0.00%  |
| US49177J1025                       | KENVUE ODSH KENVUE                     | COM         | US      | USD      | AAA    | 1,246,752.19         | 1,246,752.19         | 0.05%  |
| US49271V1008                       | KEURIG DR PEPPER ODSH KEURIG DR PEPPER | COM         | US      | USD      | AAA    | 68.35                | 68.35                | 0.00%  |
| US5128073062                       | LAM RESEARCH ODSH LAM RESEARCH         | COM         | US      | USD      | AAA    | 171.98               | 171.98               | 0.00%  |
| US5178341070                       | LVSC ODSH LVSC                         | COM         | US      | USD      | AAA    | 72.38                | 72.38                | 0.00%  |
| US5184391044                       | ESTEE LAUDER ODSH ESTEE LAUDER         | COM         | US      | USD      | AAA    | 116.14               | 116.14               | 0.00%  |
| US5717481023                       | MARSH MCLENNAN ODSH MARSH MCLENNAN     | COM         | US      | USD      | AAA    | 267.44               | 267.44               | 0.00%  |
| US5797802064                       | MCCORMICK ODSH MCCORMICK               | COM         | US      | USD      | AAA    | 88.05                | 88.05                | 0.00%  |

| Collateral data - as at 29/09/2025 |                                        |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                   | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US5949181045                       | MICROSOFT ODSH MICROSOFT               | COM         | US      | USD      | AAA    | 41,667,111.78        | 41,667,111.78        | 1.80%  |
| US5951121038                       | MICRON TECH ODSH MICRON TECH           | COM         | US      | USD      | AAA    | 210.77               | 210.77               | 0.00%  |
| US6098391054                       | MONOLITHIC POWER ODSH MONOLITHIC POWER | COM         | US      | USD      | AAA    | 21,375,754.19        | 21,375,754.19        | 0.92%  |
| US6200763075                       | MOTOROLA ODSH MOTOROLA                 | COM         | US      | USD      | AAA    | 611.81               | 611.81               | 0.00%  |
| US6311031081                       | NASDAQ ODSH NASDAQ                     | COM         | US      | USD      | AAA    | 5,051,252.21         | 5,051,252.21         | 0.22%  |
| US64110L1061                       | NETFLIX ODSH NETFLIX                   | COM         | US      | USD      | AAA    | 22,952,078.53        | 22,952,078.53        | 0.99%  |
| US65249B1098                       | NEWS CORP ODSH NEWS CORP               | COM         | US      | USD      | AAA    | 604,156.04           | 604,156.04           | 0.03%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 83,704,930.66        | 83,704,930.66        | 3.62%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                     | COM         | US      | USD      | AAA    | 45,255,239.76        | 45,255,239.76        | 1.96%  |
| US6951561090                       | PACKAGING CORP ODSH PACKAGING CORP     | COM         | US      | USD      | AAA    | 22,952,741.68        | 22,952,741.68        | 0.99%  |
| US69608A1088                       | PALANTIR TECH ODSH PALANTIR TECH       | COM         | US      | USD      | AAA    | 22,248,331.96        | 22,248,331.96        | 0.96%  |
| US7043261079                       | PAYCHEX ODSH PAYCHEX                   | COM         | US      | USD      | AAA    | 5,279,431.38         | 5,279,431.38         | 0.23%  |
| US7134481081                       | PEPSICO ODSH PEPSICO                   | COM         | US      | USD      | AAA    | 1,317.47             | 1,317.47             | 0.00%  |
| US7185461040                       | PHILLIPS 66 ODSH PHILLIPS 66           | COM         | US      | USD      | AAA    | 186.90               | 186.90               | 0.00%  |
| US7433151039                       | PROGRESSIVE ODSH PROGRESSIVE           | COM         | US      | USD      | AAA    | 6,792,361.56         | 6,792,361.56         | 0.29%  |
| US79466L3024                       | SALESFORCE ODSH SALESFORCE             | COM         | US      | USD      | AAA    | 12,332,163.80        | 12,332,163.80        | 0.53%  |
| US8085131055                       | CHARLES SCHWAB ODSH CHARLES SCHWAB     | COM         | US      | USD      | AAA    | 5,295,929.87         | 5,295,929.87         | 0.23%  |
| US8243481061                       | SHERWIN-WILLIAMS ODSH SHERWIN-WILLIAMS | COM         | US      | USD      | AAA    | 4,970,345.67         | 4,970,345.67         | 0.21%  |
| US8425871071                       | SOUTHERN CO ODSH SOUTHERN CO           | COM         | US      | USD      | AAA    | 5,295,948.71         | 5,295,948.71         | 0.23%  |
| US8447411088                       | SOUTHWEST ODSH SOUTHWEST               | COM         | US      | USD      | AAA    | 5,042,312.65         | 5,042,312.65         | 0.22%  |
| US8716071076                       | SYNOPSIS ODSH SYNOPSIS                 | COM         | US      | USD      | AAA    | 653.67               | 653.67               | 0.00%  |
| US88579Y1010                       | 3M ODSH 3M                             | COM         | US      | USD      | AAA    | 753,621.02           | 753,621.02           | 0.03%  |
| US8923561067                       | TRACTOR SUPPLY ODSH TRACTOR SUPPLY     | COM         | US      | USD      | AAA    | 454.47               | 454.47               | 0.00%  |
| US9024941034                       | TYSON FOODS ODSH TYSON FOODS           | COM         | US      | USD      | AAA    | 72.62                | 72.62                | 0.00%  |
| US912797NA14                       | UST BILL 10/30/25 US TREASURY          | GOV         | US      | USD      | AAA    | 30,389,896.79        | 30,389,896.79        | 1.31%  |
| US912810FM54                       | UST 6.250 05/15/30 US TREASURY         | GOV         | US      | USD      | AAA    | 13,316,704.96        | 13,316,704.96        | 0.58%  |
| US912810QB70                       | UST 4.250 05/15/39 US TREASURY         | GOV         | US      | USD      | AAA    | 13,314,738.46        | 13,314,738.46        | 0.58%  |
| US912810RC45                       | UST 3.625 08/15/43 US TREASURY         | GOV         | US      | USD      | AAA    | 57,611,204.90        | 57,611,204.90        | 2.49%  |
| US912810SD19                       | UST 3.000 08/15/48 US TREASURY         | GOV         | US      | USD      | AAA    | 7,726,270.73         | 7,726,270.73         | 0.33%  |
| US912810SE91                       | UST 3.375 11/15/48 US TREASURY         | GOV         | US      | USD      | AAA    | 21,184,586.39        | 21,184,586.39        | 0.92%  |
| US912810SK51                       | UST 2.375 11/15/49 US TREASURY         | GOV         | US      | USD      | AAA    | 41,831,958.22        | 41,831,958.22        | 1.81%  |
| US912810SZ21                       | UST 2.000 08/15/51 US TREASURY         | GOV         | US      | USD      | AAA    | 2,754.16             | 2,754.16             | 0.00%  |
| US912810TT51                       | UST 4.125 08/15/53 US TREASURY         | GOV         | US      | USD      | AAA    | 52,098,305.36        | 52,098,305.36        | 2.25%  |
| US912810UL07                       | UST 5.000 05/15/45 US TREASURY         | GOV         | US      | USD      | AAA    | 7,726,288.62         | 7,726,288.62         | 0.33%  |
| US91282CFF32                       | UST 2.750 08/15/32 US TREASURY         | GOV         | US      | USD      | AAA    | 7,726,269.74         | 7,726,269.74         | 0.33%  |
| US91282CFJ53                       | UST 3.125 08/31/29 US TREASURY         | GOV         | US      | USD      | AAA    | 13,316,744.65        | 13,316,744.65        | 0.58%  |
| US91282CGJ45                       | UST 3.500 01/31/30 US TREASURY         | GOV         | US      | USD      | AAA    | 199,170.43           | 199,170.43           | 0.01%  |
| US91282CGT27                       | UST 3.625 03/31/28 US TREASURY         | GOV         | US      | USD      | AAA    | 49,151.53            | 49,151.53            | 0.00%  |
| US91282CGT27                       | UST 3.625 03/31/28 US TREASURY         | GOV         | US      | USD      | AAA    | 203,471.95           | 203,471.95           | 0.01%  |

| Collateral data - as at 29/09/2025 |                                      |             |         |          |        |                      |                      |         |
|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US91282CJL63                       | UST 4.875 11/30/25 US TREASURY       | GOV         | US      | USD      | AAA    | 2,643,774.41         | 2,643,774.41         | 0.11%   |
| US91282CKD29                       | UST 4.250 02/28/29 US TREASURY       | GOV         | US      | USD      | AAA    | 7,726,261.19         | 7,726,261.19         | 0.33%   |
| US91282CKQ32                       | UST 4.375 05/15/34 US TREASURY       | GOV         | US      | USD      | AAA    | 12,237,198.32        | 12,237,198.32        | 0.53%   |
| US91282CKV27                       | UST 4.625 06/15/27 US TREASURY       | GOV         | US      | USD      | AAA    | 7,726,297.55         | 7,726,297.55         | 0.33%   |
| US91282CMB45                       | UST 4.000 12/15/27 US TREASURY       | GOV         | US      | USD      | AAA    | 174,966.77           | 174,966.77           | 0.01%   |
| US91282CMG32                       | UST 4.250 01/31/30 US TREASURY       | GOV         | US      | USD      | AAA    | 13,316,701.58        | 13,316,701.58        | 0.58%   |
| US91282CMP31                       | UST 4.125 02/28/27 US TREASURY       | GOV         | US      | USD      | AAA    | 52,098,272.70        | 52,098,272.70        | 2.25%   |
| US91282CMW81                       | UST 3.750 04/15/28 US TREASURY       | GOV         | US      | USD      | AAA    | 7,598,924.29         | 7,598,924.29         | 0.33%   |
| US91282CNE74                       | UST 3.875 05/31/27 US TREASURY       | GOV         | US      | USD      | AAA    | 13,316,663.44        | 13,316,663.44        | 0.58%   |
| US92343V1044                       | VERIZON ODSH VERIZON                 | COM         | US      | USD      | AAA    | 16,858,579.35        | 16,858,579.35        | 0.73%   |
| US9694571004                       | WILLIAMS ODSH WILLIAMS               | COM         | US      | USD      | AAA    | 2,924,170.96         | 2,924,170.96         | 0.13%   |
| US9699041011                       | WILLIAMS-SONOMA ODSH WILLIAMS-SONOMA | COM         | US      | USD      | AAA    | 269.84               | 269.84               | 0.00%   |
| US9892071054                       | ZEBRA TECH ODSH ZEBRA TECH           | COM         | US      | USD      | AAA    | 22,305,228.69        | 22,305,228.69        | 0.96%   |
| US98978V1035                       | ZOETIS ODSH ZOETIS                   | COM         | US      | USD      | AAA    | 6,452,628.60         | 6,452,628.60         | 0.28%   |
|                                    | Unknown Company Description          | UNK         |         | EUR      |        | 2,000.75             | 2,339.30             | 0.00%   |
|                                    |                                      |             |         |          |        | Total:               | 2,313,118,109.13     | 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                             | BARCLAYS CAPITAL SECURITIES LIMITED (PARENT) | 237,621,491.59 |
| 2                             | BARCLAYS BANK PLC (PARENT)                   | 229,522,757.59 |
| 3                             | RBC DOMINION SECURITIES INC (PARENT)         | 228,835,778.78 |
| 4                             | MERRILL LYNCH INTERNATIONAL (PARENT)         | 208,257,456.10 |
| 5                             | BNP PARIBAS FINANCIAL MARKETS (PARENT)       | 167,359,698.40 |