



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL CORP BD UCITS ETF - 984124

Report as at 10/12/2025

|                                               |                                                                     |
|-----------------------------------------------|---------------------------------------------------------------------|
| Summary of policy                             |                                                                     |
| % limit on maximum percentage of book on loan | 30%                                                                 |
| Revenue Split                                 | 75/25 *                                                             |
| Name of the Fund                              | HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL CORP BD UCITS ETF - 984124 |
| Replication Mode                              | Physical replication                                                |
| ISIN Code                                     | IE00BFYDNS83                                                        |
| Total net assets (AuM)                        | 3,047,172,580                                                       |
| 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 10/12/2025                    |                |
| Currently on loan in USD (base currency)                      | 638,413,981.00 |
| Current percentage on loan (in % of the fund AuM)             | 20.95%         |
| Collateral value (cash and securities) in USD (base currency) | 792,662,112.33 |
| Collateral value (cash and securities) in % of loan           | 124%           |

|                                                                           |                |
|---------------------------------------------------------------------------|----------------|
| Securities lending statistics                                             |                |
| 12-month average on loan in USD (base currency)                           | 337,727,787.40 |
| 12-month average on loan as a % of the fund AuM                           | 13.94%         |
| 12-month maximum on loan in USD                                           | 589,735,696.57 |
| 12-month maximum on loan as a % of the fund AuM                           | 19.65%         |
| Gross Return for the fund over the last 12 months in (base currency fund) | 737,386.77     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0304%        |

| Collateral data - as at 10/12/2025 |                               |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                          | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AN8068571086                       | SLB LIMITED ODSH SLB LIMITED  | COM         | US      | USD      | AAA    | 254,647.13           | 254,647.13           | 0.03%  |
| AT0000A0DXC2                       | ATGV 4.850 03/15/26 AUSTRIA   | GOV         | AT      | EUR      | AA1    | 1,041.96             | 1,211.67             | 0.00%  |
| AT0000A1K9C8                       | ATGV 0.750 10/20/26 AUSTRIA   | GOV         | AT      | EUR      | AA1    | 1,978.26             | 2,300.47             | 0.00%  |
| AT0000A269M8                       | ATGV 0.500 02/20/29 AUSTRIA   | GOV         | AT      | EUR      | AA1    | 363,085.89           | 422,224.28           | 0.05%  |
| AT0000A2CQD2                       | ATGV 02/20/30 AUSTRIA         | GOV         | AT      | EUR      | AA1    | 85,429.90            | 99,344.48            | 0.01%  |
| AT0000A2NW83                       | ATGV 02/20/31 AUSTRIA         | GOV         | AT      | EUR      | AA1    | 6,959.17             | 8,092.66             | 0.00%  |
| AT0000A3EPP2                       | ATGV 2.500 10/20/29 AUSTRIA   | GOV         | AT      | EUR      | AA1    | 1,103.74             | 1,283.51             | 0.00%  |
| AU0000024044                       | AUGV 1.000 02/21/50 AUSTRALIA | GOV         | AU      | AUD      | AAA    | 4,804,818.13         | 3,192,289.04         | 0.40%  |
| AU0000XCLWV6                       | AUGV 2.500 09/20/30 AUSTRALIA | GOV         | AU      | AUD      | AAA    | 135,307.57           | 89,897.44            | 0.01%  |
| AU3CB0271989                       | QTC 2.250 11/20/41 MTN QTC    | BND         | AU      | AUD      | AAA    | 2,996,775.55         | 1,991,037.64         | 0.25%  |

| Collateral data - as at 10/12/2025 |                                         |             |         |          |        |                      |                      |        |
|------------------------------------|-----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                    | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AU3CB0285880                       | LNBAD 1.950 01/21/27 LKB BW FORDERBNK   | BND         | DE      | AUD      | AAA    | 170,924.47           | 113,561.08           | 0.01%  |
| AU3SG0002082                       | NSWTC 2.000 03/08/33 TCORP              | BND         | AU      | AUD      | AAA    | 9,846,084.08         | 6,541,672.44         | 0.83%  |
| AU3SG0002256                       | TCV 2.000 11/20/37 MTN TRESURY CORP VIC | BND         | AU      | AUD      | AAA    | 8,551,701.35         | 5,681,693.21         | 0.72%  |
| AU3SG0002454                       | WATC 1.500 10/22/30 WATC                | BND         | AU      | AUD      | AAA    | 1,413,435.98         | 939,077.42           | 0.12%  |
| BE0000326356                       | BEGV 4.000 03/28/32 BELGIUM             | GOV         | BE      | EUR      | AA3    | 16,695,348.43        | 19,414,638.89        | 2.45%  |
| BE0000335449                       | BEGV 1.000 06/22/31 BELGIUM             | GOV         | BE      | EUR      | AA3    | 12.14                | 14.12                | 0.00%  |
| BE0000347568                       | BEGV 0.900 06/22/29 BELGIUM             | GOV         | BE      | EUR      | AA3    | 1,916,277.17         | 2,228,394.90         | 0.28%  |
| BE0000354630                       | BEGV 0.350 06/22/32 BELGIUM             | GOV         | BE      | EUR      | AA3    | 360,677.70           | 419,423.85           | 0.05%  |
| BE0000359688                       | BEGV 3.450 06/22/43 BELGIUM             | GOV         | BE      | EUR      | AA3    | 1,686,007.74         | 1,960,619.85         | 0.25%  |
| BE0000362716                       | BEGV 2.700 10/22/29 BELGIUM             | GOV         | BE      | EUR      | AA3    | 98.81                | 114.90               | 0.00%  |
| CA135087B949                       | CAGV 1.250 12/01/47 CANADA              | GOV         | CA      | CAD      | AAA    | 2,305,314.77         | 1,665,530.58         | 0.21%  |
| CA135087C939                       | CAGV 2.750 12/01/64 CANADA              | GOV         | CA      | CAD      | AAA    | 771.10               | 557.10               | 0.00%  |
| CA135087D358                       | CAGV 2.750 12/01/48 CANADA              | GOV         | CA      | CAD      | AAA    | 114,214.91           | 82,517.33            | 0.01%  |
| CA135087G997                       | CAGV 0.500 12/01/50 CANADA              | GOV         | CA      | CAD      | AAA    | 2,301,691.72         | 1,662,913.02         | 0.21%  |
| CA135087H235                       | CAGV 2.000 06/01/28 CANADA              | GOV         | CA      | CAD      | AAA    | 229,535.30           | 165,833.35           | 0.02%  |
| CA135087H722                       | CAGV 2.000 12/01/51 CANADA              | GOV         | CA      | CAD      | AAA    | 2,298,365.20         | 1,660,509.70         | 0.21%  |
| CA135087J397                       | CAGV 2.250 06/01/29 CANADA              | GOV         | CA      | CAD      | AAA    | 57.65                | 41.65                | 0.00%  |
| CA135087M276                       | CAGV 1.500 06/01/31 CANADA              | GOV         | CA      | CAD      | AAA    | 1,830.68             | 1,322.62             | 0.00%  |
| CA135087M680                       | CAGV 1.750 12/01/53 CANADA              | GOV         | CA      | CAD      | AAA    | 509,548.00           | 368,135.32           | 0.05%  |
| CA135087M680                       | CAGV 1.750 12/01/53 CANADA              | GOV         | CA      | CAD      | AAA    | 581,719.04           | 420,277.04           | 0.05%  |
| CA135087N597                       | CAGV 2.000 06/01/32 CANADA              | GOV         | CA      | CAD      | AAA    | 925.39               | 668.57               | 0.00%  |
| CA135087P329                       | CAGV 2.500 12/01/32 CANADA              | GOV         | CA      | CAD      | AAA    | 949.28               | 685.83               | 0.00%  |
| CA135087P998                       | CAGV 2.750 12/01/55 CANADA              | GOV         | CA      | CAD      | AAA    | 798.19               | 576.67               | 0.00%  |
| CA135087Q236                       | CAGV 2.750 06/01/33 CANADA              | GOV         | CA      | CAD      | AAA    | 165,799.28           | 119,785.72           | 0.02%  |
| CA135087Q723                       | CAGV 3.250 12/01/33 CANADA              | GOV         | CA      | CAD      | AAA    | 74,165.97            | 53,583.01            | 0.01%  |
| CA135087Q988                       | CAGV 4.000 03/01/29 CANADA              | GOV         | CA      | CAD      | AAA    | 627,499.47           | 453,352.21           | 0.06%  |
| CA135087R481                       | CAGV 3.000 06/01/34 CANADA              | GOV         | CA      | CAD      | AAA    | 1,943.29             | 1,403.98             | 0.00%  |
| CA135087S216                       | CAGV 3.250 12/01/34 CANADA              | GOV         | CA      | CAD      | AAA    | 24,698.29            | 17,843.88            | 0.00%  |
| CA135087S471                       | CAGV 2.750 03/01/30 CANADA              | GOV         | CA      | CAD      | AAA    | 472,734.19           | 341,538.28           | 0.04%  |
| CA135087S703                       | CAGV 3.500 12/01/57 CANADA              | GOV         | CA      | CAD      | AAA    | 104,083.23           | 75,197.46            | 0.01%  |
| CA135087T537                       | CAGV 3.250 12/01/35 CANADA              | GOV         | CA      | CAD      | AAA    | 7,150,671.57         | 5,166,176.15         | 0.65%  |
| CA135087T610                       | CAGV 2.500 11/01/27 CANADA              | GOV         | CA      | CAD      | AAA    | 3,524,018.00         | 2,546,012.30         | 0.32%  |
| CA135087VS05                       | CAGV 4.250 12/01/26 CANADA              | GOV         | CA      | CAD      | AAA    | 85,600.00            | 61,843.80            | 0.01%  |
| CA135087WL43                       | CAGV 5.750 06/01/29 CANADA              | GOV         | CA      | CAD      | AAA    | 513,051.47           | 370,666.48           | 0.05%  |
| CA135087WV25                       | CAGV 4.000 12/01/31 CANADA              | GOV         | CA      | CAD      | AAA    | 2,309,761.06         | 1,668,742.91         | 0.21%  |
| CA135087XG49                       | CAGV 5.750 06/01/33 CANADA              | GOV         | CA      | CAD      | AAA    | 571,363.63           | 412,795.52           | 0.05%  |
| CA135087XQ21                       | CAGV 3.000 12/01/36 CANADA              | GOV         | CA      | CAD      | AAA    | 2,308,967.38         | 1,668,169.50         | 0.21%  |
| CA135087XW98                       | CAGV 5.000 06/01/37 CANADA              | GOV         | CA      | CAD      | AAA    | 1,192,881.47         | 861,826.16           | 0.11%  |
| CA135087ZH04                       | CAGV 1.500 12/01/44 CANADA              | GOV         | CA      | CAD      | AAA    | 2,307,248.05         | 1,666,927.33         | 0.21%  |

| Collateral data - as at 10/12/2025 |                                                                 |             |         |          |        |                      |                      |        |
|------------------------------------|-----------------------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| CA68333ZBM82                       | ONTAR 2.950 09/08/30 ONTARIO                                    | BND         | CA      | CAD      | AAA    | 2,962,475.35         | 2,140,312.18         | 0.27%  |
| CH0440081401                       | CHGV 07/24/39 SWITZERLAND                                       | GOV         | CH      | CHF      |        | 1,527,313.98         | 1,892,596.93         | 0.24%  |
| DE0001030567                       | DEGV 0.100 04/15/26 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 133.58               | 155.34               | 0.00%  |
| DE0001030575                       | DEGV 0.100 04/15/46 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 194,735.73           | 226,453.73           | 0.03%  |
| DE0001030732                       | DEGV 08/15/31 GERMANY                                           | GOV         | DE      | EUR      | AAA    | 2,011,911.62         | 2,339,606.02         | 0.30%  |
| DE0001102424                       | DEGV 0.500 08/15/27 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 400.44               | 465.67               | 0.00%  |
| DE0001102457                       | DEGV 0.250 08/15/28 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 928,356.92           | 1,079,565.04         | 0.14%  |
| DE0001102465                       | DEGV 0.250 02/15/29 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 53.61                | 62.34                | 0.00%  |
| DE0001102499                       | DEGV 02/15/30 GERMANY                                           | GOV         | DE      | EUR      | AAA    | 1.81                 | 2.10                 | 0.00%  |
| DE0001102572                       | DEGV 08/15/52 GERMANY                                           | GOV         | DE      | EUR      | AAA    | 0.81                 | 0.94                 | 0.00%  |
| DE0001102580                       | DEGV 02/15/32 GERMANY                                           | GOV         | DE      | EUR      | AAA    | 611,847.53           | 711,503.49           | 0.09%  |
| DE0001102598                       | DEGV 1.000 05/15/38 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 4,164,937.87         | 4,843,311.01         | 0.61%  |
| DE0001102606                       | DEGV 1.700 08/15/32 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 2,395,706.52         | 2,785,912.32         | 0.35%  |
| DE0001102614                       | DEGV 1.800 08/15/53 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 0.71                 | 0.82                 | 0.00%  |
| DE0001102622                       | DEGV 2.100 11/15/29 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 14,956.96            | 17,393.10            | 0.00%  |
| DE0001135176                       | DEGV 5.500 01/04/31 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 4,164,936.37         | 4,843,309.26         | 0.61%  |
| DE0001135432                       | DEGV 3.250 07/04/42 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 10,630.00            | 12,361.38            | 0.00%  |
| DE0001142263                       | DEGV PO STR 01/04/37 GERMANY                                    | GOV         | DE      | EUR      | AAA    | 3.46                 | 4.03                 | 0.00%  |
| DE0003811667                       | DEGV IO STR 08/15/48 GERMANY                                    | GOV         | DE      | EUR      | AAA    | 1,499,880.55         | 1,744,176.79         | 0.22%  |
| DE000BU22049                       | DEGV 2.500 03/19/26 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 1,234,639.65         | 1,435,734.21         | 0.18%  |
| DE000BU22064                       | DEGV 2.700 09/17/26 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 603.00               | 701.22               | 0.00%  |
| DE000BU22072                       | DEGV 2.000 12/10/26 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 0.99                 | 1.16                 | 0.00%  |
| DE000BU22080                       | DEGV 2.200 03/11/27 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 3,737,530.46         | 4,346,288.70         | 0.55%  |
| DE000BU22114                       | DEGV 2.000 12/16/27 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 109,768.40           | 127,647.16           | 0.02%  |
| DE000BU25000                       | DEGV 2.200 04/13/28 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 179.52               | 208.76               | 0.00%  |
| DE000BU25042                       | DEGV 2.400 04/18/30 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 71.41                | 83.04                | 0.00%  |
| DE000BU25059                       | DEGV 2.200 10/10/30 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 609,520.14           | 708,797.03           | 0.09%  |
| DE000BU2D004                       | DEGV 2.500 08/15/54 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 2,710,686.21         | 3,152,195.01         | 0.40%  |
| DE000BU2D004                       | DEGV 2.500 08/15/54 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 13,375,517.19        | 15,554,083.06        | 1.96%  |
| DE000BU2D012                       | DEGV 2.900 08/15/56 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 874,272.69           | 1,016,671.72         | 0.13%  |
| DE000BU2F009                       | DEGV 2.600 05/15/41 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 2,302,413.73         | 2,677,424.27         | 0.34%  |
| DE000BU2Z007                       | DEGV 2.300 02/15/33 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 528,657.63           | 614,763.86           | 0.08%  |
| DE000BU2Z015                       | DEGV 2.600 08/15/33 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 14,881.57            | 17,305.43            | 0.00%  |
| DE000BU2Z023                       | DEGV 2.200 02/15/34 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 327.43               | 380.76               | 0.00%  |
| DE000BU2Z049                       | DEGV 2.500 02/15/35 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 3,333,018.01         | 3,875,890.42         | 0.49%  |
| DE000BU3Z047                       | DEGV 2.500 02/15/35 GERMANY                                     | GOV         | DE      | EUR      | AAA    | 286,152.09           | 332,759.73           | 0.04%  |
| DE000BU4K047                       | DEGV PO STR 08/15/54 GERMANY                                    | GOV         | DE      | EUR      | AAA    | 104.96               | 122.06               | 0.00%  |
| DE000BU4Z110                       | DEGV IO STR 08/15/55 GERMANY                                    | GOV         | DE      | EUR      | AAA    | 0.67                 | 0.78                 | 0.00%  |
| DE000NWB2N02                       | NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35 | MIS         | DE      | EUR      | AAA    | 5,104,731.64         | 5,936,175.68         | 0.75%  |

| Collateral data - as at 10/12/2025 |                                                                 |             |         |          |        |                      |                      |        |
|------------------------------------|-----------------------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| DE000NWB2P42                       | NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36 | MIS         | DE      | EUR      | AAA    | 5,089,913.50         | 5,918,944.01         | 0.75%  |
| DE000NWB2Q17                       | NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036     | MIS         | DE      | EUR      | AAA    | 5,052,485.45         | 5,875,419.79         | 0.74%  |
| DK0009922320                       | DKGV 4.500 11/15/39 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 4,221,434.95         | 657,278.38           | 0.08%  |
| DK0009923567                       | DKGV 0.500 11/15/27 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 8,869,509.10         | 1,380,984.58         | 0.17%  |
| DK0009924102                       | DKGV 11/15/31 DENMARK                                           | GOV         | DK      | DKK      | AAA    | 60,975.57            | 9,493.91             | 0.00%  |
| DK0009924615                       | DKGV 2.250 11/15/33 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 12,218,091.09        | 1,902,359.55         | 0.24%  |
| DK0009924888                       | DKGV 2.250 11/15/26 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 2,686,840.52         | 418,341.68           | 0.05%  |
| DK0009924961                       | DKGV 2.250 11/15/35 DENMARK                                     | GOV         | DK      | DKK      | AAA    | 12,230,432.98        | 1,904,281.19         | 0.24%  |
| FI4000348727                       | FIGV 0.500 09/15/28 FINLAND                                     | GOV         | FI      | EUR      | AA1    | 80,677.45            | 93,817.96            | 0.01%  |
| FR0000187635                       | FRGV 5.750 10/25/32 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 14,088.01            | 16,382.63            | 0.00%  |
| FR0000188799                       | FRGV 3.150 07/25/32 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 152,875.54           | 177,775.47           | 0.02%  |
| FR0010070060                       | FRGV 4.750 04/25/35 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 62,954.39            | 73,208.22            | 0.01%  |
| FR0010447367                       | FRGV 1.800 07/25/40 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 37,357.62            | 43,442.32            | 0.01%  |
| FR0011317783                       | FRGV 2.750 10/25/27 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 8,294.01             | 9,644.92             | 0.00%  |
| FR0011317783                       | FRGV 2.750 10/25/27 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 0.00                 | 0.00                 | 0.00%  |
| FR0011883966                       | FRGV 2.500 05/25/30 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 129,086.47           | 150,111.70           | 0.02%  |
| FR0013209871                       | FRGV 0.100 07/25/47 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 7,345.79             | 8,542.25             | 0.00%  |
| FR0014001NN8                       | FRGV 0.500 05/25/72 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 135.69               | 157.79               | 0.00%  |
| FR0014002WK3                       | FRGV 11/25/31 FRANCE                                            | GOV         | FR      | EUR      | AA2    | 404,628.02           | 470,532.68           | 0.06%  |
| FR001400H7V7                       | FRGV 3.000 05/25/33 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 2,604,872.33         | 3,029,146.46         | 0.38%  |
| FR001400NBC6                       | FRGV 2.500 09/24/27 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 691,430.09           | 804,048.24           | 0.10%  |
| FR001400Z2L7                       | FRGV 2.700 02/25/31 FRANCE                                      | GOV         | FR      | EUR      | AA2    | 37,825.16            | 43,986.02            | 0.01%  |
| GB0031790826                       | UKTI 2 01/26/35 UK TREASURY                                     | GIL         | GB      | GBP      | AA3    | 313,896.73           | 417,404.18           | 0.05%  |
| GB00B0CNHZ09                       | UKTI 1 1/4 11/22/55 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 11,913.98            | 15,842.61            | 0.00%  |
| GB00B4PTCY75                       | UKTI 0 3/8 03/22/62 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 1,297,273.49         | 1,725,049.42         | 0.22%  |
| GB00B6RNH572                       | UKT 3 3/4 07/22/52 UK TREASURY                                  | GIL         | GB      | GBP      | AA3    | 165,374.49           | 219,906.73           | 0.03%  |
| GB00B7RN0G65                       | UKTI 0 1/8 03/22/44 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 9,870,040.60         | 13,124,686.49        | 1.66%  |
| GB00B84Z9V04                       | UKT 3 1/4 01/22/44 UK TREASURY                                  | GIL         | GB      | GBP      | AA3    | 111,457.60           | 148,210.74           | 0.02%  |
| GB00BD0XH204                       | UKT 1T 07/22/57 UK TREASURY                                     | GIL         | GB      | GBP      | AA3    | 1,675,800.00         | 2,228,395.05         | 0.28%  |
| GB00BDX8CX86                       | UKTI 0 1/8 03/22/68 UK TREASURY                                 | GIL         | GB      | GBP      | AA3    | 1,675,799.36         | 2,228,394.20         | 0.28%  |
| GB00BFMCN652                       | UKT 158 10/22/71 UK Treasury                                    | GIL         | GB      | GBP      | AA3    | 1,841,174.29         | 2,448,301.51         | 0.31%  |
| GB00BMBL1D50                       | UKT 1/2 10/22/61 UK TREASURY                                    | GIL         | GB      | GBP      | AA3    | 386.21               | 513.56               | 0.00%  |
| GB00BMF9LF76                       | GBGV 4.000 10/22/63 UNITED KINGDOM                              | GIL         | GB      | GBP      | AA3    | 3,016,342.15         | 4,010,980.97         | 0.51%  |
| GB00BN65R313                       | UKT 3 1/2 01/22/45 UK TREASURY                                  | GIL         | GB      | GBP      | AA3    | 421,313.31           | 560,241.37           | 0.07%  |
| GB00BPJJKP77                       | UKT 43/4 10/22/43 UK Treasury                                   | GIL         | GB      | GBP      | AA3    | 421,343.60           | 560,281.65           | 0.07%  |
| GB00BPJJKP77                       | UKT 43/4 10/22/43 UK Treasury                                   | GIL         | GB      | GBP      | AA3    | 2,589,299.78         | 3,443,121.38         | 0.43%  |
| GB00BPSNBB36                       | UKT 4 3/8 07/31/54 UK Treasury                                  | GIL         | GB      | GBP      | AA3    | 2,589,299.41         | 3,443,120.89         | 0.43%  |
| GB00BPSNBG80                       | UKTI 1 1/4 11/22/2054 UK Treasury                               | GIL         | GB      | GBP      | AA3    | 2,589,299.62         | 3,443,121.17         | 0.43%  |
| GB00BQC82C90                       | UKT 4 1/4 07/31/34 UK Treasury                                  | GIL         | GB      | GBP      | AA3    | 164,871.33           | 219,237.65           | 0.03%  |

| Collateral data - as at 10/12/2025 |                                      |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00BQC82D08                       | UKT 4 3/8 01/31/2040 UK TREASURY     | GIL         | GB      | GBP      | AA3    | 2,589,299.77         | 3,443,121.37         | 0.43%  |
| GB00BT7HZZ68                       | UKTI 1 1/8 09/22/35 COR UK TREASURY  | GIL         | GB      | GBP      | AA3    | 2,589,299.39         | 3,443,120.86         | 0.43%  |
| GB00BT7J0027                       | UKT 4 ½ 03/07/35 Corp UK TREASURY    | GIL         | GB      | GBP      | AA3    | 6.06                 | 8.06                 | 0.00%  |
| GB00BT7J0134                       | UKTI 1 7/8 09/22/49 Corp UK TREASURY | GIL         | GB      | GBP      | AA3    | 2,589,299.21         | 3,443,120.62         | 0.43%  |
| GB00BT7J0241                       | UKT 5 3/8 01/31/56 UK Treasury       | GIL         | GB      | GBP      | AA3    | 1,649,265.59         | 2,193,110.92         | 0.28%  |
| GB00BTXS1K06                       | GBGV 4.750 10/22/35 UNITED KINGDOM   | GOV         | GB      | GBP      | AA3    | 2,266,270.00         | 3,013,572.53         | 0.38%  |
| GB00BVP99673                       | GBGV 4.125 03/07/31 UNITED KINGDOM   | GOV         | GB      | GBP      | AA3    | 1,209,520.92         | 1,608,360.44         | 0.20%  |
| GB00BYYMZX75                       | UKT 2 1/2 07/22/65 UK TREASURY       | GIL         | GB      | GBP      | AA3    | 1,575,000.85         | 2,094,357.38         | 0.26%  |
| GB00BZ13DV40                       | UKTI 0125 08/10/48 UK TREASURY       | GIL         | GB      | GBP      | AA3    | 421,343.88           | 560,282.02           | 0.07%  |
| IE000S9YS762                       | LINDE ODSH LINDE                     | COM         | US      | USD      | AAA    | 5,669,098.35         | 5,669,098.35         | 0.72%  |
| IE00B8KQN827                       | EATON CORP ODSH EATON CORP           | COM         | US      | USD      | AAA    | 4,431,943.67         | 4,431,943.67         | 0.56%  |
| IE00BKVD2N49                       | SEAGATE ODSH SEAGATE                 | COM         | US      | USD      | AAA    | 5,744,038.02         | 5,744,038.02         | 0.72%  |
| JP1024611Q64                       | JPGV 0.400 06/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 415,133,299.38       | 2,646,099.10         | 0.33%  |
| JP1024621Q70                       | JPGV 0.400 07/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 396,934,642.23       | 2,530,099.13         | 0.32%  |
| JP1024641Q92                       | JPGV 0.400 09/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 370,455,512.86       | 2,361,318.64         | 0.30%  |
| JP1024651QA4                       | JPGV 0.400 10/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 116,650,237.55       | 743,539.70           | 0.09%  |
| JP1024661QB1                       | JPGV 0.500 11/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 99,632,557.71        | 635,067.39           | 0.08%  |
| JP1024711R47                       | JPGV 0.900 04/01/27 JAPAN            | GOV         | JP      | JPY      | A1     | 81,812,894.52        | 521,483.16           | 0.07%  |
| JP1024791RC2                       | JPGV 1.000 12/01/27 JAPAN            | GOV         | JP      | JPY      | A1     | 470,158,829.57       | 2,996,837.06         | 0.38%  |
| JP1051541NA0                       | JPGV 0.100 09/20/27 JAPAN            | GOV         | JP      | JPY      | A1     | 268,814,981.23       | 1,713,452.23         | 0.22%  |
| JP1051771R39                       | JPGV 1.100 12/20/29 JAPAN            | GOV         | JP      | JPY      | A1     | 176,751,838.49       | 1,126,633.01         | 0.14%  |
| JP1051791R76                       | JPGV 1.000 06/20/30 JAPAN            | GOV         | JP      | JPY      | A1     | 92,554,354.33        | 589,950.25           | 0.07%  |
| JP1103451GC0                       | JPGV 0.100 12/20/26 JAPAN            | GOV         | JP      | JPY      | A1     | 7,607,433.48         | 48,490.50            | 0.01%  |
| JP1103771R12                       | JPGV 1.200 12/20/34 JAPAN            | GOV         | JP      | JPY      | A1     | 298,427,548.62       | 1,902,205.55         | 0.24%  |
| JP1120231J51                       | JPGV 0.100 03/10/28 JAPAN            | GOV         | JP      | JPY      | A1     | 115,215.47           | 734.39               | 0.00%  |
| JP1201171A43                       | JPGV 2.100 03/20/30 JAPAN            | GOV         | JP      | JPY      | A1     | 242,597,060.19       | 1,546,336.71         | 0.20%  |
| JP1201241B22                       | JPGV 2.000 12/20/30 JAPAN            | GOV         | JP      | JPY      | A1     | 7,565,749.55         | 48,224.81            | 0.01%  |
| JP1201301B94                       | JPGV 1.800 09/20/31 JAPAN            | GOV         | JP      | JPY      | A1     | 415,352,788.30       | 2,647,498.14         | 0.33%  |
| JP1201451D66                       | JPGV 1.700 06/20/33 JAPAN            | GOV         | JP      | JPY      | A1     | 58,463,262.38        | 372,650.39           | 0.05%  |
| JP1201591GC4                       | JPGV 0.600 12/20/36 JAPAN            | GOV         | JP      | JPY      | A1     | 8,117,662.68         | 51,742.75            | 0.01%  |
| JP1201771M76                       | JPGV 0.400 06/20/41 JAPAN            | GOV         | JP      | JPY      | A1     | 23,303,523.42        | 148,538.87           | 0.02%  |
| JP1201821NA5                       | JPGV 1.100 09/20/42 JAPAN            | GOV         | JP      | JPY      | A1     | 38,587,465.84        | 245,960.17           | 0.03%  |
| JP1201921R47                       | JPGV 2.400 03/20/45 JAPAN            | GOV         | JP      | JPY      | A1     | 4,359,733.38         | 27,789.35            | 0.00%  |
| JP1300251715                       | JPGV 2.300 12/20/36 JAPAN            | GOV         | JP      | JPY      | A1     | 242,617,836.44       | 1,546,469.14         | 0.20%  |
| JP1300331A99                       | JPGV 2.000 09/20/40 JAPAN            | GOV         | JP      | JPY      | A1     | 7,555,304.06         | 48,158.23            | 0.01%  |
| JP1300341B39                       | JPGV 2.200 03/20/41 JAPAN            | GOV         | JP      | JPY      | A1     | 7,552,541.96         | 48,140.62            | 0.01%  |
| JP1300371C98                       | JPGV 1.900 09/20/42 JAPAN            | GOV         | JP      | JPY      | A1     | 59,875.41            | 381.65               | 0.00%  |
| JP1300551H61                       | JPGV 0.800 06/20/47 JAPAN            | GOV         | JP      | JPY      | A1     | 196,818.42           | 1,254.54             | 0.00%  |
| JP1400041B55                       | JPGV 2.200 03/20/51 JAPAN            | GOV         | JP      | JPY      | A1     | 7,537,212.72         | 48,042.91            | 0.01%  |

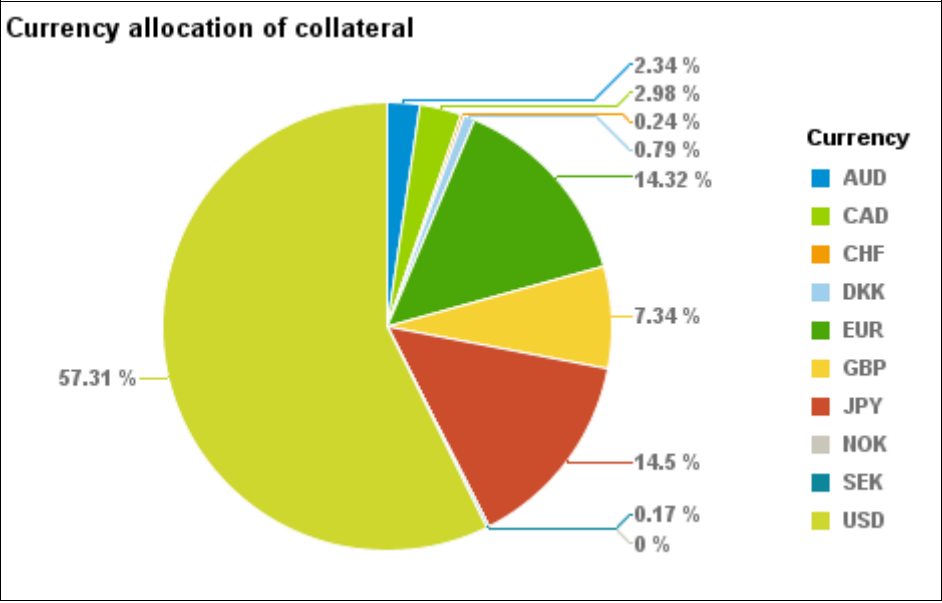
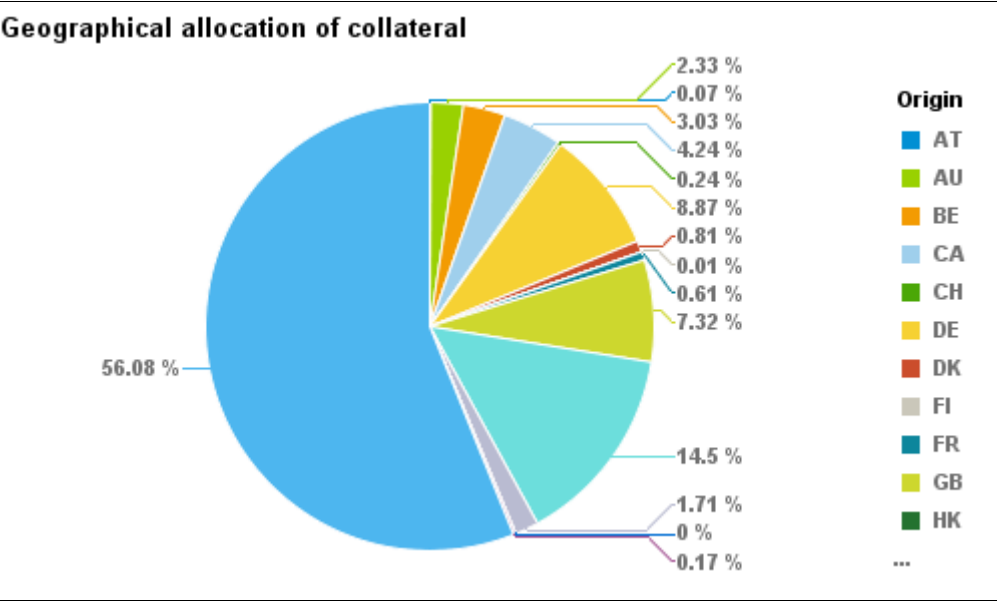
| Collateral data - as at 10/12/2025 |                                      |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP1400051C51                       | JPGV 2.000 03/20/52 JAPAN            | GOV         | JP      | JPY      | A1     | 7,557,152.41         | 48,170.01            | 0.01%  |
| JP1400061D58                       | JPGV 1.900 03/20/53 JAPAN            | GOV         | JP      | JPY      | A1     | 2,014,059.31         | 12,837.81            | 0.00%  |
| JP1400161P53                       | JPGV 1.300 03/20/63 JAPAN            | GOV         | JP      | JPY      | A1     | 140,909,107.63       | 898,168.04           | 0.11%  |
| JP1743301R97                       | JPGV 03/10/26 JAPAN                  | GOV         | JP      | JPY      | A1     | 7,538,673.04         | 48,052.22            | 0.01%  |
| JP3164720009                       | RENASAS ODSH RENESAS                 | COM         | JP      | JPY      | A1     | 1,253,681,649.17     | 7,991,085.96         | 1.01%  |
| JP3200450009                       | ORIX ODSH ORIX                       | COM         | JP      | JPY      | A1     | 270,504,658.56       | 1,724,222.40         | 0.22%  |
| JP3201200007                       | OLYMPUS ODSH OLYMPUS                 | COM         | JP      | JPY      | A1     | 2,101,950,783.43     | 13,398,034.03        | 1.69%  |
| JP3733000008                       | NEC ODSH NEC                         | COM         | JP      | JPY      | A1     | 2,102,063,480.88     | 13,398,752.38        | 1.69%  |
| JP3735400008                       | NTT ODSH NTT                         | COM         | JP      | JPY      | A1     | 2,102,077,481.22     | 13,398,841.62        | 1.69%  |
| JP3753000003                       | NIPPON YUSEN ODSH NIPPON YUSEN       | COM         | JP      | JPY      | A1     | 2,101,846,332.65     | 13,397,368.25        | 1.69%  |
| JP3756600007                       | NINTENDO ODSH NINTENDO               | COM         | JP      | JPY      | A1     | 2,101,895,931.54     | 13,397,684.40        | 1.69%  |
| JP3890350006                       | SMFG ODSH SMFG                       | COM         | JP      | JPY      | A1     | 1,046,292,510.33     | 6,669,167.89         | 0.84%  |
| JP3914400001                       | MURATA MFG ODSH MURATA MFG           | COM         | JP      | JPY      | A1     | 933,906,296.46       | 5,952,807.48         | 0.75%  |
| NL0000102234                       | NLGV 4.000 01/15/37 NETHERLANDS      | GOV         | NL      | EUR      | AAA    | 61,573.83            | 71,602.80            | 0.01%  |
| NL0009446418                       | NLGV 3.750 01/15/42 NETHERLANDS      | GOV         | NL      | EUR      | AAA    | 21,779.95            | 25,327.40            | 0.00%  |
| NL0015000B11                       | NLGV 01/15/38 NETHERLANDS            | GOV         | NL      | EUR      | AAA    | 1.36                 | 1.58                 | 0.00%  |
| NL0015000LS8                       | NLGV 01/15/29 NETHERLANDS            | GOV         | NL      | EUR      | AAA    | 11,552.72            | 13,434.40            | 0.00%  |
| NL00150012X2                       | NLGV 2.000 01/15/54 NETHERLANDS      | GOV         | NL      | EUR      | AAA    | 11,558,928.94        | 13,441,614.13        | 1.70%  |
| NL0015001AM2                       | NLGV 2.500 07/15/33 NETHERLANDS      | GOV         | NL      | EUR      | AAA    | 99.82                | 116.07               | 0.00%  |
| NL0015001RG8                       | NLGV 3.250 01/15/44 NETHERLANDS      | GOV         | NL      | EUR      | AAA    | 324.96               | 377.89               | 0.00%  |
| NO0013238246                       | NOGV 3.625 05/31/39 NORWAY           | GOV         | NO      | NOK      | AAA    | 3,836.69             | 378.14               | 0.00%  |
| NO0013475558                       | NOGV 3.750 06/12/35 NORWAY           | GOV         | NO      | NOK      | AAA    | 69,097.15            | 6,810.16             | 0.00%  |
| SE0000556599                       | SEGV 3.500 12/01/28 SWEDEN           | GOV         | SE      | SEK      | AAA    | 8,701.77             | 929.44               | 0.00%  |
| SE0008014062                       | SEGV 0.125 06/01/26 SWEDEN           | GOV         | SE      | SEK      | AAA    | 12,895,896.87        | 1,377,419.26         | 0.17%  |
| SE0016102115                       | SEGV 1.375 06/23/71 SWEDEN           | GOV         | SE      | SEK      | AAA    | 37,537.91            | 4,009.45             | 0.00%  |
| SE0021308541                       | SEGV 2.250 05/11/35 SWEDEN           | GOV         | SE      | SEK      | AAA    | 4,807.54             | 513.50               | 0.00%  |
| US013051EV59                       | ALBTA 4.500 06/26/29 ALBERTA         | BND         | CA      | USD      | AAA    | 506,814.43           | 506,814.43           | 0.06%  |
| US013051EY98                       | ALBTA 4.300 11/02/35 ALBERTA         | BND         | CA      | USD      | AAA    | 286,866.98           | 286,866.98           | 0.04%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET               | COM         | US      | USD      | AAA    | 6,746.19             | 6,746.19             | 0.00%  |
| US0378331005                       | APPLE ODSH APPLE                     | COM         | US      | USD      | AAA    | 23,987,193.23        | 23,987,193.23        | 3.03%  |
| US0404132054                       | ARISTA NETWORKS ODSH ARISTA NETWORKS | COM         | US      | USD      | AAA    | 22,002,428.60        | 22,002,428.60        | 2.78%  |
| US0584981064                       | BALL ODSH BALL                       | COM         | US      | USD      | AAA    | 124.65               | 124.65               | 0.00%  |
| US0605051046                       | BOFAML ODSH BOFAML                   | COM         | US      | USD      | AAA    | 5,790,779.32         | 5,790,779.32         | 0.73%  |
| US0846707026                       | BERKSHIRE ODSH BERKSHIRE             | COM         | US      | USD      | AAA    | 5,653,902.14         | 5,653,902.14         | 0.71%  |
| US11135F1012                       | BROADCOM ODSH BROADCOM               | COM         | US      | USD      | AAA    | 23,987,727.26        | 23,987,727.26        | 3.03%  |
| US1258961002                       | CMS ENERGY ODSH CMS ENERGY           | COM         | US      | USD      | AAA    | 93.65                | 93.65                | 0.00%  |
| US14149Y1082                       | CARDINAL HEALTH ODSH CARDINAL HEALTH | COM         | US      | USD      | AAA    | 1,623,712.51         | 1,623,712.51         | 0.20%  |
| US1696561059                       | CHIPOTLE ODSH CHIPOTLE               | COM         | US      | USD      | AAA    | 5,785.97             | 5,785.97             | 0.00%  |
| US28176E1082                       | EDWARDS LIFESCI ODSH EDWARDS LIFESCI | COM         | US      | USD      | AAA    | 221.48               | 221.48               | 0.00%  |

| Collateral data - as at 10/12/2025 |                                                                   |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                              | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US3130AECM01                       | FHLB 3.625 06/10/33 FHLBANKS                                      | BND         | US      | USD      | AAA    | 8,687,567.61         | 8,687,567.61         | 1.10%  |
| US3130AGPS81                       | FHLB 2.860 06/29/39 FHLBANKS                                      | BND         | US      | USD      | AAA    | 7,315,756.63         | 7,315,756.63         | 0.92%  |
| US3132DWPS60                       | Freddie Mac Pool 5.5% 01/05/2055 Freddie Mac Pool 5.5% 01/05/2055 | MIS         | US      | USD      | AAA    | 1,830.69             | 1,830.69             | 0.00%  |
| US313383PK11                       | FHLB 4.140 07/05/33 FHLBANKS                                      | BND         | US      | USD      | AAA    | 7,564,386.65         | 7,564,386.65         | 0.95%  |
| US3133XGAY07                       | FHLB 5.500 07/15/36 FHLBANKS                                      | BND         | US      | USD      | AAA    | 2,674,962.13         | 2,674,962.13         | 0.34%  |
| US35671D8570                       | FREEPORT MCMORAN ODSH FREEPORT MCMORAN                            | COM         | US      | USD      | AAA    | 238.29               | 238.29               | 0.00%  |
| US37045V1008                       | GM ODSH GM                                                        | COM         | US      | USD      | AAA    | 8,823.90             | 8,823.90             | 0.00%  |
| US427028AB18                       | CAGV 0.750 05/19/26 CANADA                                        | GOV         | CA      | USD      | AAA    | 4,926.62             | 4,926.62             | 0.00%  |
| US4385161066                       | HONEYWELL INTL ODSH HONEYWELL INTL                                | COM         | US      | USD      | AAA    | 23,988,059.96        | 23,988,059.96        | 3.03%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN                                          | COM         | US      | USD      | AAA    | 5,525,477.36         | 5,525,477.36         | 0.70%  |
| US49177J1025                       | KENVUE ODSH KENVUE                                                | COM         | US      | USD      | AAA    | 8,871.88             | 8,871.88             | 0.00%  |
| US49271V1008                       | KEURIG DR PEPPER ODSH KEURIG DR PEPPER                            | COM         | US      | USD      | AAA    | 193.21               | 193.21               | 0.00%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT                                          | COM         | US      | USD      | AAA    | 558,877.84           | 558,877.84           | 0.07%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT                                          | COM         | US      | USD      | AAA    | 23,987,920.45        | 23,987,920.45        | 3.03%  |
| US64110L1061                       | NETFLIX ODSH NETFLIX                                              | COM         | US      | USD      | AAA    | 8,744.81             | 8,744.81             | 0.00%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                                                | COM         | US      | USD      | AAA    | 5,790,485.84         | 5,790,485.84         | 0.73%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                                                | COM         | US      | USD      | AAA    | 23,986,395.38        | 23,986,395.38        | 3.03%  |
| US676167CC18                       | OKB 0.500 02/02/26 OEKB                                           | BND         | AT      | USD      | AA1    | 28,853.22            | 28,853.22            | 0.00%  |
| US676167CF49                       | OKB 3.625 09/09/27 OEKB                                           | BND         | AT      | USD      | AA1    | 13,075.92            | 13,075.92            | 0.00%  |
| US683234D216                       | ONTAR 4.450 11/20/35 ONTARIO                                      | BND         | CA      | USD      | AAA    | 211,954.69           | 211,954.69           | 0.03%  |
| US683234DQ81                       | ONTAR 4.200 01/18/29 ONTARIO                                      | BND         | CA      | USD      | AAA    | 30,800.13            | 30,800.13            | 0.00%  |
| US683234EV67                       | ONTAR 3.900 09/04/30 ONTARIO                                      | BND         | CA      | USD      | AAA    | 8,691,253.01         | 8,691,253.01         | 1.10%  |
| US69331C1080                       | PG&E US ODSH PG&E US                                              | COM         | US      | USD      | AAA    | 8,770.50             | 8,770.50             | 0.00%  |
| US69608A1088                       | PALANTIR TECH ODSH PALANTIR TECH                                  | COM         | US      | USD      | AAA    | 8,704.86             | 8,704.86             | 0.00%  |
| US8243481061                       | SHERWIN-WILLIAMS ODSH SHERWIN-WILLIAMS                            | COM         | US      | USD      | AAA    | 14,531,178.12        | 14,531,178.12        | 1.83%  |
| US8574771031                       | STATE STREET ODSH STATE STREET                                    | COM         | US      | USD      | AAA    | 17,568,965.71        | 17,568,965.71        | 2.22%  |
| US87165B1035                       | SYNCHRONY FINCL ODSH SYNCHRONY FINCL                              | COM         | US      | USD      | AAA    | 323.17               | 323.17               | 0.00%  |
| US87612E1064                       | TARGET ODSH TARGET                                                | COM         | US      | USD      | AAA    | 8,963.37             | 8,963.37             | 0.00%  |
| US880591EX64                       | TNNLL 1.500 09/15/31 TVA                                          | BND         | US      | USD      | AAA    | 7,019.99             | 7,019.99             | 0.00%  |
| US912797NU77                       | UST BILL 12/26/25 US TREASURY                                     | GOV         | US      | USD      | AAA    | 12,386,186.73        | 12,386,186.73        | 1.56%  |
| US912810FB99                       | UST 6.125 11/15/27 US TREASURY                                    | GOV         | US      | USD      | AAA    | 500,004.70           | 500,004.70           | 0.06%  |
| US912810FG86                       | UST 5.250 02/15/29 US TREASURY                                    | GOV         | US      | USD      | AAA    | 1,219,521.56         | 1,219,521.56         | 0.15%  |
| US912810QE10                       | UST 4.625 02/15/40 US TREASURY                                    | GOV         | US      | USD      | AAA    | 312,175.13           | 312,175.13           | 0.04%  |
| US912810QX90                       | UST 2.750 08/15/42 US TREASURY                                    | GOV         | US      | USD      | AAA    | 762,739.05           | 762,739.05           | 0.10%  |
| US912810QY73                       | UST 2.750 11/15/42 US TREASURY                                    | GOV         | US      | USD      | AAA    | 58,558.01            | 58,558.01            | 0.01%  |
| US912810RC45                       | UST 3.625 08/15/43 US TREASURY                                    | GOV         | US      | USD      | AAA    | 7,704,447.37         | 7,704,447.37         | 0.97%  |
| US912810RD28                       | UST 3.750 11/15/43 US TREASURY                                    | GOV         | US      | USD      | AAA    | 429,021.96           | 429,021.96           | 0.05%  |
| US912810RD28                       | UST 3.750 11/15/43 US TREASURY                                    | GOV         | US      | USD      | AAA    | 560,228.93           | 560,228.93           | 0.07%  |
| US912810RJ97                       | UST 3.000 11/15/44 US TREASURY                                    | GOV         | US      | USD      | AAA    | 153,470.73           | 153,470.73           | 0.02%  |

| Collateral data - as at 10/12/2025 |                                |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                           | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US912810RJ97                       | UST 3.000 11/15/44 US TREASURY | GOV         | US      | USD      | AAA    | 2,296,146.07         | 2,296,146.07         | 0.29%  |
| US912810RK60                       | UST 2.500 02/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 230,632.58           | 230,632.58           | 0.03%  |
| US912810RN00                       | UST 2.875 08/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 66,080.20            | 66,080.20            | 0.01%  |
| US912810RN00                       | UST 2.875 08/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 13,124,616.20        | 13,124,616.20        | 1.66%  |
| US912810RP57                       | UST 3.000 11/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 613.73               | 613.73               | 0.00%  |
| US912810RW09                       | UST 0.875 02/15/47 US TREASURY | GOV         | US      | USD      | AAA    | 2,106,394.18         | 2,106,394.18         | 0.27%  |
| US912810SA79                       | UST 3.000 02/15/48 US TREASURY | GOV         | US      | USD      | AAA    | 23,052.13            | 23,052.13            | 0.00%  |
| US912810SC36                       | UST 3.125 05/15/48 US TREASURY | GOV         | US      | USD      | AAA    | 76.51                | 76.51                | 0.00%  |
| US912810SD19                       | UST 3.000 08/15/48 US TREASURY | GOV         | US      | USD      | AAA    | 75.16                | 75.16                | 0.00%  |
| US912810SE91                       | UST 3.375 11/15/48 US TREASURY | GOV         | US      | USD      | AAA    | 140,324.74           | 140,324.74           | 0.02%  |
| US912810SF66                       | UST 3.000 02/15/49 US TREASURY | GOV         | US      | USD      | AAA    | 294,078.71           | 294,078.71           | 0.04%  |
| US912810SH23                       | UST 2.875 05/15/49 US TREASURY | GOV         | US      | USD      | AAA    | 72.19                | 72.19                | 0.00%  |
| US912810SL35                       | UST 2.000 02/15/50 US TREASURY | GOV         | US      | USD      | AAA    | 4,842,966.41         | 4,842,966.41         | 0.61%  |
| US912810SP49                       | UST 1.375 08/15/50 US TREASURY | GOV         | US      | USD      | AAA    | 26,606.65            | 26,606.65            | 0.00%  |
| US912810SQ22                       | UST 1.125 08/15/40 US TREASURY | GOV         | US      | USD      | AAA    | 126.41               | 126.41               | 0.00%  |
| US912810TF57                       | UST 2.375 02/15/42 US TREASURY | GOV         | US      | USD      | AAA    | 13,124,612.27        | 13,124,612.27        | 1.66%  |
| US912810TN81                       | UST 3.625 02/15/53 US TREASURY | GOV         | US      | USD      | AAA    | 2,642.13             | 2,642.13             | 0.00%  |
| US912810TQ13                       | UST 3.875 02/15/43 US TREASURY | GOV         | US      | USD      | AAA    | 119,714.91           | 119,714.91           | 0.02%  |
| US912810TW80                       | UST 4.750 11/15/43 US TREASURY | GOV         | US      | USD      | AAA    | 587,047.10           | 587,047.10           | 0.07%  |
| US912810TX63                       | UST 4.250 02/15/54 US TREASURY | GOV         | US      | USD      | AAA    | 2,676.00             | 2,676.00             | 0.00%  |
| US912810TX63                       | UST 4.250 02/15/54 US TREASURY | GOV         | US      | USD      | AAA    | 2,313,879.32         | 2,313,879.32         | 0.29%  |
| US912810UC08                       | UST 4.250 08/15/54 US TREASURY | GOV         | US      | USD      | AAA    | 738.45               | 738.45               | 0.00%  |
| US912810UE63                       | UST 4.500 11/15/54 US TREASURY | GOV         | US      | USD      | AAA    | 9,444.64             | 9,444.64             | 0.00%  |
| US912810UQ93                       | UST 4.625 11/15/45 US TREASURY | GOV         | US      | USD      | AAA    | 196.35               | 196.35               | 0.00%  |
| US9128282R06                       | UST 2.250 08/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 256,774.37           | 256,774.37           | 0.03%  |
| US9128283R96                       | UST 0.500 01/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 560,171.85           | 560,171.85           | 0.07%  |
| US9128283W81                       | UST 2.750 02/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 23,349.25            | 23,349.25            | 0.00%  |
| US9128284V99                       | UST 2.875 08/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 827,705.35           | 827,705.35           | 0.10%  |
| US9128284V99                       | UST 2.875 08/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 560,233.93           | 560,233.93           | 0.07%  |
| US9128285M81                       | UST 3.125 11/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 139,217.27           | 139,217.27           | 0.02%  |
| US9128287D64                       | UST 0.250 07/15/29 US TREASURY | GOV         | US      | USD      | AAA    | 215,259.21           | 215,259.21           | 0.03%  |
| US912828S505                       | UST 0.125 07/15/26 US TREASURY | GOV         | US      | USD      | AAA    | 25,794,982.27        | 25,794,982.27        | 3.25%  |
| US912828V988                       | UST 2.250 02/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 43,846.64            | 43,846.64            | 0.01%  |
| US912828X885                       | UST 2.375 05/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 1,370,467.98         | 1,370,467.98         | 0.17%  |
| US912828YX25                       | UST 1.750 12/31/26 US TREASURY | GOV         | US      | USD      | AAA    | 292,323.68           | 292,323.68           | 0.04%  |
| US912828Z948                       | UST 1.500 02/15/30 US TREASURY | GOV         | US      | USD      | AAA    | 11,021.39            | 11,021.39            | 0.00%  |
| US91282CAE12                       | UST 0.625 08/15/30 US TREASURY | GOV         | US      | USD      | AAA    | 1,474.48             | 1,474.48             | 0.00%  |
| US91282CBB63                       | UST 0.625 12/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 24,597.42            | 24,597.42            | 0.00%  |
| US91282CBJ99                       | UST 0.750 01/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 5,939.99             | 5,939.99             | 0.00%  |

| Collateral data - as at 10/12/2025 |                                  |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                             | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US91282CCH25                       | UST 1.250 06/30/28 US TREASURY   | GOV         | US      | USD      | AAA    | 5,299.59             | 5,299.59             | 0.00%  |
| US91282CCM10                       | UST 0.125 07/15/31 US TREASURY   | GOV         | US      | USD      | AAA    | 2,313,871.71         | 2,313,871.71         | 0.29%  |
| US91282CDJ71                       | UST 1.375 11/15/31 US TREASURY   | GOV         | US      | USD      | AAA    | 11,895.98            | 11,895.98            | 0.00%  |
| US91282CDJ71                       | UST 1.375 11/15/31 US TREASURY   | GOV         | US      | USD      | AAA    | 1,440,238.25         | 1,440,238.25         | 0.18%  |
| US91282CDL28                       | UST 1.500 11/30/28 US TREASURY   | GOV         | US      | USD      | AAA    | 751.10               | 751.10               | 0.00%  |
| US91282CDP32                       | UST 1.375 12/31/28 US TREASURY   | GOV         | US      | USD      | AAA    | 79,569.77            | 79,569.77            | 0.01%  |
| US91282CDP32                       | UST 1.375 12/31/28 US TREASURY   | GOV         | US      | USD      | AAA    | 10,906,645.11        | 10,906,645.11        | 1.38%  |
| US91282CDX65                       | UST 0.125 01/15/32 US TREASURY   | GOV         | US      | USD      | AAA    | 242,623.26           | 242,623.26           | 0.03%  |
| US91282CDY49                       | UST 1.875 02/15/32 US TREASURY   | GOV         | US      | USD      | AAA    | 89.47                | 89.47                | 0.00%  |
| US91282CDY49                       | UST 1.875 02/15/32 US TREASURY   | GOV         | US      | USD      | AAA    | 13,124,521.65        | 13,124,521.65        | 1.66%  |
| US91282CEB37                       | UST 1.875 02/28/29 US TREASURY   | GOV         | US      | USD      | AAA    | 1,546,400.00         | 1,546,400.00         | 0.20%  |
| US91282CEE75                       | UST 2.375 03/31/29 US TREASURY   | GOV         | US      | USD      | AAA    | 34,381.24            | 34,381.24            | 0.00%  |
| US91282CEF41                       | UST 2.500 03/31/27 US TREASURY   | GOV         | US      | USD      | AAA    | 16,314.44            | 16,314.44            | 0.00%  |
| US91282CEP23                       | UST 2.875 05/15/32 US TREASURY   | GOV         | US      | USD      | AAA    | 143,279.78           | 143,279.78           | 0.02%  |
| US91282CEP23                       | UST 2.875 05/15/32 US TREASURY   | GOV         | US      | USD      | AAA    | 2,313,948.29         | 2,313,948.29         | 0.29%  |
| US91282CFH97                       | UST 3.125 08/31/27 US TREASURY   | GOV         | US      | USD      | AAA    | 387,068.98           | 387,068.98           | 0.05%  |
| US91282CGB19                       | UST 3.875 12/31/29 US TREASURY   | GOV         | US      | USD      | AAA    | 75,270.90            | 75,270.90            | 0.01%  |
| US91282CGJ45                       | UST 3.500 01/31/30 US TREASURY   | GOV         | US      | USD      | AAA    | 20,857.86            | 20,857.86            | 0.00%  |
| US91282CGT27                       | UST 3.625 03/31/28 US TREASURY   | GOV         | US      | USD      | AAA    | 9,858.77             | 9,858.77             | 0.00%  |
| US91282CHK09                       | UST 4.000 06/30/28 US TREASURY   | GOV         | US      | USD      | AAA    | 13,124,625.01        | 13,124,625.01        | 1.66%  |
| US91282CHZ77                       | UST 4.625 09/30/30 US TREASURY   | GOV         | US      | USD      | AAA    | 104.51               | 104.51               | 0.00%  |
| US91282CJP77                       | UST 4.375 12/15/26 US TREASURY   | GOV         | US      | USD      | AAA    | 1,872,390.46         | 1,872,390.46         | 0.24%  |
| US91282CJQ50                       | UST 3.750 12/31/30 US TREASURY   | GOV         | US      | USD      | AAA    | 202.51               | 202.51               | 0.00%  |
| US91282CJT99                       | UST 4.000 01/15/27 US TREASURY   | GOV         | US      | USD      | AAA    | 3,869.72             | 3,869.72             | 0.00%  |
| US91282CJW29                       | UST 4.000 01/31/29 US TREASURY   | GOV         | US      | USD      | AAA    | 793,555.83           | 793,555.83           | 0.10%  |
| US91282CJX02                       | UST 4.000 01/31/31 US TREASURY   | GOV         | US      | USD      | AAA    | 1,546,471.14         | 1,546,471.14         | 0.20%  |
| US91282CJZ59                       | UST 4.000 02/15/34 US TREASURY   | GOV         | US      | USD      | AAA    | 144,870.93           | 144,870.93           | 0.02%  |
| US91282CKF76                       | UST 4.125 03/31/31 US TREASURY   | GOV         | US      | USD      | AAA    | 197,729.16           | 197,729.16           | 0.02%  |
| US91282CKL45                       | UST 2.125 04/15/29 US TREASURY   | GOV         | US      | USD      | AAA    | 2,313,868.57         | 2,313,868.57         | 0.29%  |
| US91282CKL45                       | UST 2.125 04/15/29 US TREASURY   | GOV         | US      | USD      | AAA    | 24,885,380.93        | 24,885,380.93        | 3.14%  |
| US91282CKQ32                       | UST 4.375 05/15/34 US TREASURY   | GOV         | US      | USD      | AAA    | 2,313,877.63         | 2,313,877.63         | 0.29%  |
| US91282CLN91                       | UST 3.500 09/30/29 US TREASURY   | GOV         | US      | USD      | AAA    | 1,546,481.68         | 1,546,481.68         | 0.20%  |
| US91282CLU35                       | UST 4.125 10/31/31 US TREASURY   | GOV         | US      | USD      | AAA    | 2,061,100.64         | 2,061,100.64         | 0.26%  |
| US91282CME83                       | UST 4.250 12/31/26 US TREASURY   | GOV         | US      | USD      | AAA    | 22,725,332.28        | 22,725,332.28        | 2.87%  |
| US91282CMY48                       | UST 3.750 04/30/27 US TREASURY   | GOV         | US      | USD      | AAA    | 422,307.98           | 422,307.98           | 0.05%  |
| US91282CNF40                       | UST 4.125 05/31/32 US TREASURY   | GOV         | US      | USD      | AAA    | 1,546,563.28         | 1,546,563.28         | 0.20%  |
| US91282CPA35                       | UST 3.625 09/30/30 US TREASURY   | GOV         | US      | USD      | AAA    | 16,083.53            | 16,083.53            | 0.00%  |
| XS2283226798                       | ONTAR 0.250 12/15/26 MTN ONTARIO | BND         | CA      | GBP      | AAA    | 96,712.26            | 128,603.13           | 0.02%  |
| XS2911156326                       | DKGV 2.250 10/02/26 MTN DENMARK  | GOV         | DK      | EUR      | AAA    | 154,093.43           | 179,191.72           | 0.02%  |

| Collateral data - as at 10/12/2025 |                                         |             |         |          |        |                      |                      |         |
|------------------------------------|-----------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                    | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| XS3092597932                       | IDA 4.000 06/11/30 MTN INTERNATIONAL DE | BND         | US      | USD      | AAA    | 1,393,107.32         | 1,393,107.32         | 0.18%   |
| XS3186899970                       | SASKT 3.250 09/24/35 MTN SASKATCHEWAN   | BND         | CA      | EUR      | AAA    | 99,864.27            | 116,129.87           | 0.01%   |
|                                    |                                         |             |         |          |        | Total:               | 792,662,112.33       | 100.00% |



| Counterparts                                                          |                                 |                |
|-----------------------------------------------------------------------|---------------------------------|----------------|
| Number of counterparties with exposure exceeding 3% of the Fund's NAV |                                 |                |
| No.                                                                   | Major Name                      | Market Value   |
| 2                                                                     | BARCLAYS BANK PLC (PARENT)      | 107,564,132.12 |
| 1                                                                     | BNP PARIBAS PRIME BROKERAGE INT | 120,267,450.73 |

| Top 5 borrowers in last Month |                                               |                |
|-------------------------------|-----------------------------------------------|----------------|
| No.                           | Counterparty                                  | Market Value   |
| 1                             | BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT) | 131,756,891.66 |
| 2                             | BARCLAYS BANK PLC (PARENT)                    | 88,814,470.17  |
| 3                             | NOMURA INTERNATIONAL PLC (PARENT)             | 84,462,698.12  |
| 4                             | JP MORGAN SECS PLC (PARENT)                   | 57,652,861.17  |
| 5                             | MERRILL LYNCH INTERNATIONAL (PARENT)          | 43,067,513.11  |