



Securities Lending Report

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

Report as at 28/04/2025

|                                               |                                                                     |
|-----------------------------------------------|---------------------------------------------------------------------|
| Summary of policy                             |                                                                     |
| % limit on maximum percentage of book on loan | 25%                                                                 |
| 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)                        | 2,484,472,413                                                       |
| 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 28/04/2025                    |                |
| Currently on loan in USD (base currency)                      | 282,487,392.22 |
| Current percentage on loan (in % of the fund AuM)             | 11.37%         |
| Collateral value (cash and securities) in USD (base currency) | 336,036,592.02 |
| Collateral value (cash and securities) in % of loan           | 119%           |

|                                                                           |                |
|---------------------------------------------------------------------------|----------------|
| Securities lending statistics                                             |                |
| 12-month average on loan in USD (base currency)                           | 337,685,536.31 |
| 12-month average on loan as a % of the fund AuM                           | 15.10%         |
| 12-month maximum on loan in USD                                           | 529,209,249.62 |
| 12-month maximum on loan as a % of the fund AuM                           | 19.56%         |
| Gross Return for the fund over the last 12 months in (base currency fund) | 756,008.59     |
| Gross Return for the fund over the last 12 months in % of the fund AuM    | 0.0338%        |

| Collateral data - as at 28/04/2025 |                                  |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                             | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| AT0000383864                       | ATGV 6.250 07/15/27 AUSTRIA      | GOV         | AT      | EUR      | AA1    | 449,768.39           | 511,656.54           | 0.15%  |
| AT0000A1XML2                       | ATGV 2.100 09/20/17 AUSTRIA      | GOV         | AT      | EUR      | AA1    | 891,151.34           | 1,013,773.78         | 0.30%  |
| AT0000A2VB47                       | ATGV 10/20/28 AUSTRIA            | GOV         | AT      | EUR      | AA1    | 597,332.01           | 679,524.92           | 0.20%  |
| AT0000A38239                       | ATGV 3.450 10/20/30 AUSTRIA      | GOV         | AT      | EUR      | AA1    | 222,580.87           | 253,208.00           | 0.08%  |
| AT0000A3D3Q8                       | ATGV 3.200 07/15/39 AUSTRIA      | GOV         | AT      | EUR      | AA1    | 1,254,570.63         | 1,427,199.59         | 0.42%  |
| AU3CB0222040                       | IBRD 4.250 06/24/25 MTN IBRD     | GOV         | SU      | AUD      |        | 31,424.97            | 20,079.12            | 0.01%  |
| AU3CB0286227                       | KOMBK 2.500 08/03/32 MTN KBN     | BND         | NO      | AUD      | AAA    | 154,040.53           | 98,424.84            | 0.03%  |
| AU3CB0309623                       | ALBTA 5.200 05/15/34 MTN ALBERTA | BND         | CA      | AUD      | AAA    | 10,299,896.74        | 6,581,162.39         | 1.96%  |
| BE0000304130                       | BEGV 5.000 03/28/35 BELGIUM      | GOV         | BE      | EUR      | AA3    | 5.87                 | 6.68                 | 0.00%  |
| BE0000320292                       | BEGV 4.250 03/28/41 BELGIUM      | GOV         | BE      | EUR      | AA3    | 431.50               | 490.87               | 0.00%  |

| Collateral data - as at 28/04/2025 |                                  |             |         |          |        |                      |                      |        |
|------------------------------------|----------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                             | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| BE0000326356                       | BEGV 4.000 03/28/32 BELGIUM      | GOV         | BE      | EUR      | AA3    | 40,400.70            | 45,959.84            | 0.01%  |
| BE0000334434                       | BEGV 0.800 06/22/25 BELGIUM      | GOV         | BE      | EUR      | AA3    | 1,614,051.87         | 1,836,145.45         | 0.55%  |
| BE0000336454                       | BEGV 1.900 06/22/38 BELGIUM      | GOV         | BE      | EUR      | AA3    | 1,938,408.02         | 2,205,133.02         | 0.66%  |
| BE0000341504                       | BEGV 0.800 06/22/27 BELGIUM      | GOV         | BE      | EUR      | AA3    | 1,042,810.55         | 1,186,301.31         | 0.35%  |
| BE0000354630                       | BEGV 0.350 06/22/32 BELGIUM      | GOV         | BE      | EUR      | AA3    | 45,532.58            | 51,797.87            | 0.02%  |
| BE0000358672                       | BEGV 3.300 06/22/54 BELGIUM      | GOV         | BE      | EUR      | AA3    | 375,409.26           | 427,065.59           | 0.13%  |
| BE0000360694                       | BEGV 2.850 10/22/34 BELGIUM      | GOV         | BE      | EUR      | AA3    | 219.81               | 250.06               | 0.00%  |
| BE0000361700                       | BEGV 3.500 06/22/55 BELGIUM      | GOV         | BE      | EUR      | AA3    | 3,325.17             | 3,782.71             | 0.00%  |
| BE0000363722                       | BEGV 3.100 06/22/35 BELGIUM      | GOV         | BE      | EUR      | AA3    | 36,874.76            | 41,948.73            | 0.01%  |
| BE0000364738                       | BEGV 3.450 06/22/42 BELGIUM      | GOV         | BE      | EUR      | AA3    | 1,761,460.23         | 2,003,837.20         | 0.60%  |
| CA013051DY00                       | ALBTA 3.050 12/01/48 ALBERTA     | BND         | CA      | CAD      | AAA    | 31,878.63            | 22,988.73            | 0.01%  |
| CA135087G997                       | CAGV 0.500 12/01/50 CANADA       | GOV         | CA      | CAD      | AAA    | 2,482,497.03         | 1,790,210.34         | 0.53%  |
| CA135087J397                       | CAGV 2.250 06/01/29 CANADA       | GOV         | CA      | CAD      | AAA    | 876.53               | 632.09               | 0.00%  |
| CA135087M680                       | CAGV 1.750 12/01/53 CANADA       | GOV         | CA      | CAD      | AAA    | 688.74               | 496.67               | 0.00%  |
| CA135087M847                       | CAGV 1.250 03/01/27 CANADA       | GOV         | CA      | CAD      | AAA    | 96,517.02            | 69,601.60            | 0.02%  |
| CA135087R481                       | CAGV 3.000 06/01/34 CANADA       | GOV         | CA      | CAD      | AAA    | 1,245,753.68         | 898,353.99           | 0.27%  |
| CA135087S703                       | CAGV 3.500 12/01/57 CANADA       | GOV         | CA      | CAD      | AAA    | 5,485,307.91         | 3,955,636.13         | 1.18%  |
| CA135087S885                       | CAGV 2.750 05/01/27 CANADA       | GOV         | CA      | CAD      | AAA    | 101,579.36           | 73,252.22            | 0.02%  |
| CA135087VS05                       | CAGV 4.250 12/01/26 CANADA       | GOV         | CA      | CAD      | AAA    | 234,979.50           | 169,451.45           | 0.05%  |
| CA683234B984                       | ONTAR 4.650 06/02/41 MTN ONTARIO | BND         | CA      | CAD      | AAA    | 985,929.00           | 710,985.86           | 0.21%  |
| CA683234YD42                       | ONTAR 4.700 06/02/37 MTN ONTARIO | BND         | CA      | CAD      | AAA    | 1,420,005.00         | 1,024,012.36         | 0.30%  |
| CA683234ZP62                       | ONTAR 4.600 06/02/39 MTN ONTARIO | BND         | CA      | CAD      | AAA    | 741,287.10           | 534,566.54           | 0.16%  |
| CA68323AAY07                       | ONTAR 3.500 06/02/43 ONTARIO     | BND         | CA      | CAD      | AAA    | 585,695.24           | 422,364.12           | 0.13%  |
| CA68323ACY88                       | ONTAR 2.900 12/02/46 ONTARIO     | BND         | CA      | CAD      | AAA    | 695,837.60           | 501,791.40           | 0.15%  |
| CA68323ADZ45                       | ONTAR 2.800 06/02/48 ONTARIO     | BND         | CA      | CAD      | AAA    | 768.44               | 554.15               | 0.00%  |
| CA68333ZBE66                       | ONTAR 4.000 03/08/29 ONTARIO     | BND         | CA      | CAD      | AAA    | 2,022,144.15         | 1,458,234.72         | 0.43%  |
| CA68333ZBF32                       | ONTAR 4.600 12/02/55 ONTARIO     | BND         | CA      | CAD      | AAA    | 326,735.35           | 235,619.62           | 0.07%  |
| DE0001030740                       | DEGV 1.300 10/15/27 GERMANY      | GOV         | DE      | EUR      | AAA    | 1,508,499.16         | 1,716,068.69         | 0.51%  |
| DE0001102572                       | DEGV 08/15/52 GERMANY            | GOV         | DE      | EUR      | AAA    | 0.47                 | 0.53                 | 0.00%  |
| DE0001102598                       | DEGV 1.000 05/15/38 GERMANY      | GOV         | DE      | EUR      | AAA    | 32,360.86            | 36,813.72            | 0.01%  |
| DE0001135366                       | DEGV 4.750 07/04/40 GERMANY      | GOV         | DE      | EUR      | AAA    | 1,082,907.81         | 1,231,915.95         | 0.37%  |
| DE000BU22023                       | DEGV 3.100 09/18/25 GERMANY      | GOV         | DE      | EUR      | AAA    | 1,237,713.09         | 1,408,022.45         | 0.42%  |
| DE000BU22064                       | DEGV 2.700 09/17/26 GERMANY      | GOV         | DE      | EUR      | AAA    | 1,514,976.58         | 1,723,437.40         | 0.51%  |
| DE000BU22098                       | DEGV 1.700 06/10/27 GERMANY      | GOV         | DE      | EUR      | AAA    | 7,018.01             | 7,983.69             | 0.00%  |
| DE000BU25034                       | DEGV 2.500 10/11/29 GERMANY      | GOV         | DE      | EUR      | AAA    | 1,043,587.59         | 1,187,185.27         | 0.35%  |
| DE000BU2Z015                       | DEGV 2.600 08/15/33 GERMANY      | GOV         | DE      | EUR      | AAA    | 528,143.75           | 600,816.34           | 0.18%  |
| DE000BU2Z023                       | DEGV 2.200 02/15/34 GERMANY      | GOV         | DE      | EUR      | AAA    | 82,471.76            | 93,819.88            | 0.03%  |
| DK0009923567                       | DKGV 0.500 11/15/27 DENMARK      | GOV         | DK      | DKK      | AAA    | 14.60                | 2.22                 | 0.00%  |
| DK0009924102                       | DKGV 11/15/31 DENMARK            | GOV         | DK      | DKK      | AAA    | 0.87                 | 0.13                 | 0.00%  |

| Collateral data - as at 28/04/2025 |                                 |             |         |          |        |                      |                      |        |
|------------------------------------|---------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                            | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| EU000A3K4DY4                       | EUUNI 3.000 03/04/53 MTN EU     | BND         | BE      | EUR      | AA3    | 17,157.54            | 19,518.42            | 0.01%  |
| EU000A3K4ES4                       | EUUNI 3.000 12/04/34 MTN EU     | BND         | BE      | EUR      | AA3    | 415.59               | 472.78               | 0.00%  |
| EU000A3K4EW6                       | EUUNI 2.875 12/06/27 MTN EU     | BND         | BE      | EUR      | AA3    | 4,753.57             | 5,407.66             | 0.00%  |
| FI4000037635                       | FIGV 2.750 07/04/28 FINLAND     | GOV         | FI      | EUR      | AA1    | 34,374.33            | 39,104.23            | 0.01%  |
| FR0000187635                       | FRGV 5.750 10/25/32 FRANCE      | GOV         | FR      | EUR      | AA2    | 345,897.74           | 393,493.28           | 0.12%  |
| FR0000571150                       | FRGV 6.000 10/25/25 FRANCE      | GOV         | FR      | EUR      | AA2    | 2,585,089.40         | 2,940,797.78         | 0.88%  |
| FR0010371401                       | FRGV 4.000 10/25/38 FRANCE      | GOV         | FR      | EUR      | AA2    | 28,850.60            | 32,820.44            | 0.01%  |
| FR0011317783                       | FRGV 2.750 10/25/27 FRANCE      | GOV         | FR      | EUR      | AA2    | 1.03                 | 1.17                 | 0.00%  |
| FR0011317783                       | FRGV 2.750 10/25/27 FRANCE      | GOV         | FR      | EUR      | AA2    | 18,575.32            | 21,131.29            | 0.01%  |
| FR0011883966                       | FRGV 2.500 05/25/30 FRANCE      | GOV         | FR      | EUR      | AA2    | 19,869.98            | 22,604.09            | 0.01%  |
| FR0013154044                       | FRGV 1.250 05/25/36 FRANCE      | GOV         | FR      | EUR      | AA2    | 374,408.96           | 425,927.64           | 0.13%  |
| FR0013234333                       | FRGV 1.750 06/25/39 FRANCE      | GOV         | FR      | EUR      | AA2    | 227,899.13           | 259,258.05           | 0.08%  |
| FR0013250560                       | FRGV 1.000 05/25/27 FRANCE      | GOV         | FR      | EUR      | AA2    | 1,251.80             | 1,424.05             | 0.00%  |
| FR0013313582                       | FRGV 1.250 05/25/34 FRANCE      | GOV         | FR      | EUR      | AA2    | 2,174,373.07         | 2,473,566.86         | 0.74%  |
| FR0013327491                       | FRGV 0.100 07/25/36 FRANCE      | GOV         | FR      | EUR      | AA2    | 4,839.01             | 5,504.85             | 0.00%  |
| FR0013327491                       | FRGV 0.100 07/25/36 FRANCE      | GOV         | FR      | EUR      | AA2    | 2,174,500.68         | 2,473,712.04         | 0.74%  |
| FR0013524014                       | FRGV 0.100 03/01/36 FRANCE      | GOV         | FR      | EUR      | AA2    | 62.78                | 71.42                | 0.00%  |
| FR0014001N38                       | FRGV 0.100 07/25/31 FRANCE      | GOV         | FR      | EUR      | AA2    | 42,430.85            | 48,269.34            | 0.01%  |
| FR0014003513                       | FRGV 02/25/27 FRANCE            | GOV         | FR      | EUR      | AA2    | 1,310,399.92         | 1,490,710.98         | 0.44%  |
| FR001400FTH3                       | FRGV 3.000 05/25/54 FRANCE      | GOV         | FR      | EUR      | AA2    | 0.88                 | 1.00                 | 0.00%  |
| FR001400H7V7                       | FRGV 3.000 05/25/33 FRANCE      | GOV         | FR      | EUR      | AA2    | 1,226,678.88         | 1,395,469.93         | 0.42%  |
| FR001400JI88                       | FRGV 0.600 07/25/34 FRANCE      | GOV         | FR      | EUR      | AA2    | 22,925.89            | 26,080.50            | 0.01%  |
| GB0031790826                       | UKTI 2 01/26/35 UK TREASURY     | GIL         | GB      | GBP      | AA3    | 278,412.64           | 370,435.34           | 0.11%  |
| GB00B0CNHZ09                       | UKTI 1 1/4 11/22/55 UK TREASURY | GIL         | GB      | GBP      | AA3    | 2,250,038.10         | 2,993,734.87         | 0.89%  |
| GB00B1L6W962                       | UKTI 1 1/8 11/22/37 UK TREASURY | GIL         | GB      | GBP      | AA3    | 1.89                 | 2.51                 | 0.00%  |
| GB00B1L6W962                       | UKTI 1 1/8 11/22/37 UK TREASURY | GIL         | GB      | GBP      | AA3    | 1,859,072.63         | 2,473,545.03         | 0.74%  |
| GB00B3LZBF68                       | UKTI 0 5/8 03/22/40 UK TREASURY | GIL         | GB      | GBP      | AA3    | 140,883.06           | 187,448.62           | 0.06%  |
| GB00B3Y1JG82                       | UKTI 0 1/8 03/22/29 UK TREASURY | GIL         | GB      | GBP      | AA3    | 2,039,844.90         | 2,714,067.29         | 0.81%  |
| GB00B421JZ66                       | UKTI 0 1/2 03/22/50 UK TREASURY | GIL         | GB      | GBP      | AA3    | 4,002.04             | 5,324.82             | 0.00%  |
| GB00B4PTCY75                       | UKTI 0 3/8 03/22/62 UK TREASURY | GIL         | GB      | GBP      | AA3    | 1,748,564.55         | 2,326,511.12         | 0.69%  |
| GB00B6460505                       | UKT 4 1/4 12/07/40 UK TREASURY  | GIL         | GB      | GBP      | AA3    | 159,095.99           | 211,681.40           | 0.06%  |
| GB00B6RNH572                       | UKT 3 3/4 07/22/52 UK TREASURY  | GIL         | GB      | GBP      | AA3    | 159,095.99           | 211,681.40           | 0.06%  |
| GB00B7RN0G65                       | UKTI 0 1/8 03/22/44 UK TREASURY | GIL         | GB      | GBP      | AA3    | 2.29                 | 3.05                 | 0.00%  |
| GB00B84Z9V04                       | UKT 3 1/4 01/22/44 UK TREASURY  | GIL         | GB      | GBP      | AA3    | 159,095.99           | 211,681.40           | 0.06%  |
| GB00BBJNQY21                       | UKT 3 1/2 07/22/68 UK TREASURY  | GIL         | GB      | GBP      | AA3    | 155,138.90           | 206,416.39           | 0.06%  |
| GB00BDRHNP05                       | UKT 1Q 07/22/27 UK TREASURY     | GIL         | GB      | GBP      | AA3    | 159,095.99           | 211,681.40           | 0.06%  |
| GB00BDX8CX86                       | UKTI 0 1/8 03/22/68 UK TREASURY | GIL         | GB      | GBP      | AA3    | 4,736,647.43         | 6,302,233.98         | 1.88%  |
| GB00BFMCN652                       | UKT 158 10/22/71 UK Treasury    | GIL         | GB      | GBP      | AA3    | 1,748,564.73         | 2,326,511.36         | 0.69%  |
| GB00BJLR0J16                       | UKT 158 10/22/54 UK Tresury     | GIL         | GB      | GBP      | AA3    | 159,095.99           | 211,681.40           | 0.06%  |

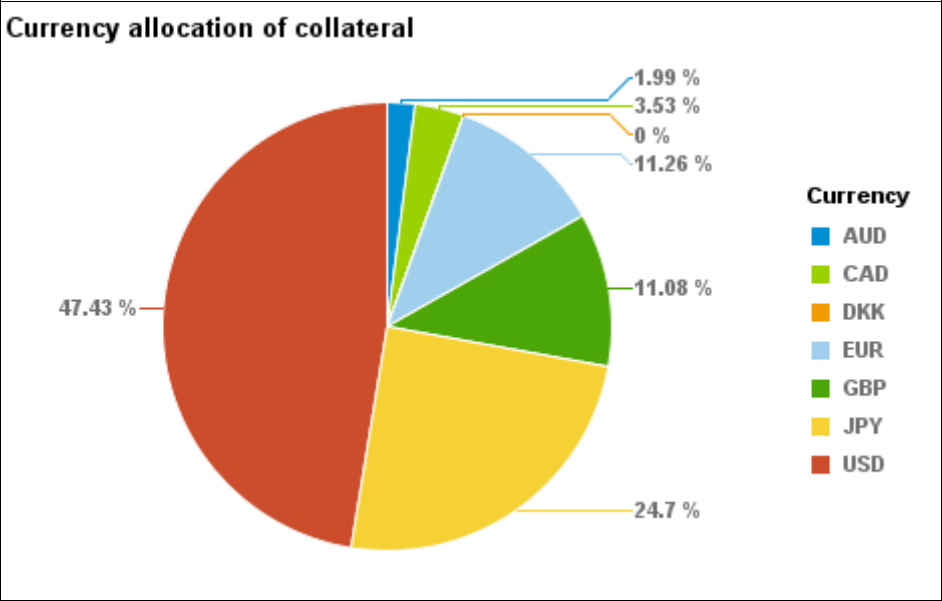
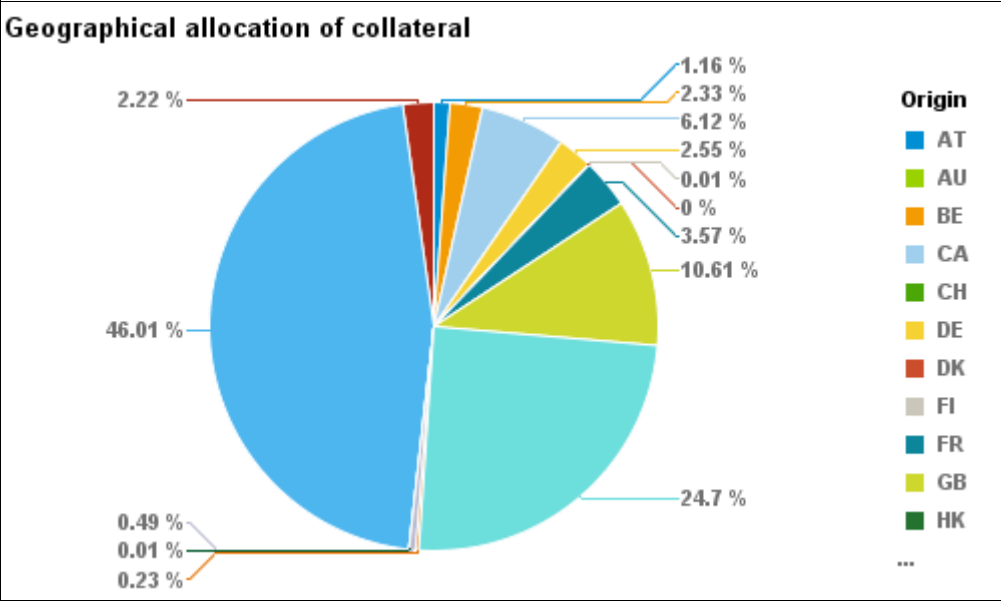
| Collateral data - as at 28/04/2025 |                                      |             |         |          |        |                      |                      |        |
|------------------------------------|--------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                 | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| GB00BJQWYH73                       | UKT 1 1/4 10/22/41 UNITED KINGDOM    | GIL         | GB      | GBP      | AA3    | 220,499.64           | 293,380.57           | 0.09%  |
| GB00BJQWYH73                       | UKT 1 1/4 10/22/41 UNITED KINGDOM    | GIL         | GB      | GBP      | AA3    | 159,095.99           | 211,681.40           | 0.06%  |
| GB00BL6C7720                       | UKT 4 1/8 01/29/27 UK Treasury       | GIL         | GB      | GBP      | AA3    | 39,774.03            | 52,920.39            | 0.02%  |
| GB00BM8Z2V59                       | UKT 1 1/2 07/31/53 UK Treasury       | GIL         | GB      | GBP      | AA3    | 0.93                 | 1.24                 | 0.00%  |
| GB00BM8Z2W66                       | UKT1 0 1/8 03/22/73 UK Treasury      | GIL         | GB      | GBP      | AA3    | 1.44                 | 1.92                 | 0.00%  |
| GB00BMF9LF76                       | GBGV 4.000 10/22/63 UNITED KINGDOM   | GIL         | GB      | GBP      | AA3    | 1,824,479.26         | 2,427,517.64         | 0.72%  |
| GB00BMF9LH90                       | UKT1 0.5/8 03/22/45 UK Treasury      | GIL         | GB      | GBP      | AA3    | 0.83                 | 1.10                 | 0.00%  |
| GB00BMGR2916                       | UKT 0 5/8 07/31/35 UNITED KINGDOM    | GIL         | GB      | GBP      | AA3    | 0.69                 | 0.92                 | 0.00%  |
| GB00BPCJD880                       | UKT 3 1/2 10/22/25 UK Treasury       | GIL         | GB      | GBP      | AA3    | 384,504.54           | 511,593.40           | 0.15%  |
| GB00BPJJKN53                       | UKT 45/8 01/31/34 UK Treasury        | GIL         | GB      | GBP      | AA3    | 384,551.99           | 511,656.54           | 0.15%  |
| GB00BPSNBB36                       | UKT 4 3/8 07/31/54 UK Treasury       | GIL         | GB      | GBP      | AA3    | 220,499.67           | 293,380.61           | 0.09%  |
| GB00BPSNBF73                       | UKT 4 10/22/31 UK Tresury            | GIL         | GB      | GBP      | AA3    | 7,001.77             | 9,316.04             | 0.00%  |
| GB00BPSNBG80                       | UKT1 1 1/4 11/22/2054 UK Treasury    | GIL         | GB      | GBP      | AA3    | 220,499.65           | 293,380.58           | 0.09%  |
| GB00BQC4R999                       | UKT 3 3/4 01/29/38 UK Treasury       | GIL         | GB      | GBP      | AA3    | 3,804,645.53         | 5,062,180.94         | 1.51%  |
| GB00BQC82C90                       | UKT 4 1/4 07/31/34 UK Treasury       | GIL         | GB      | GBP      | AA3    | 215,609.43           | 286,874.02           | 0.09%  |
| GB00BT7J0027                       | UKT 4 ½ 03/07/35 Corp UK TREASURY    | GIL         | GB      | GBP      | AA3    | 3,035,497.19         | 4,038,808.84         | 1.20%  |
| GB00BT7J0134                       | UKT1 1 7/8 09/22/49 Corp UK TREASURY | GIL         | GB      | GBP      | AA3    | 521,097.26           | 693,333.61           | 0.21%  |
| IE000S9YS762                       | LINDE ODSH LINDE                     | COM         | US      | USD      | AAA    | 3,680,020.29         | 3,680,020.29         | 1.10%  |
| JP1024611Q64                       | JPGV 0.400 06/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 127,584,035.12       | 885,938.45           | 0.26%  |
| JP1024641Q92                       | JPGV 0.400 09/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 143,457,784.02       | 996,165.13           | 0.30%  |
| JP1024651QA4                       | JPGV 0.400 10/01/26 JAPAN            | GOV         | JP      | JPY      | A1     | 123,994,193.62       | 861,010.74           | 0.26%  |
| JP1024691R25                       | JPGV 0.700 02/01/27 JAPAN            | GOV         | JP      | JPY      | A1     | 76,992,392.49        | 534,632.10           | 0.16%  |
| JP1024711R47                       | JPGV 0.900 04/01/27 JAPAN            | GOV         | JP      | JPY      | A1     | 877,312,298.08       | 6,092,021.63         | 1.81%  |
| JP1051681Q54                       | JPGV 0.600 03/20/29 JAPAN            | GOV         | JP      | JPY      | A1     | 6,024,086,584.13     | 41,831,017.12        | 12.45% |
| JP1051781R45                       | JPGV 1.000 03/20/30 JAPAN            | GOV         | JP      | JPY      | A1     | 165,918,331.21       | 1,152,130.28         | 0.34%  |
| JP1103441G98                       | JPGV 0.100 09/20/26 JAPAN            | GOV         | JP      | JPY      | A1     | 19,093,407.26        | 132,583.86           | 0.04%  |
| JP1103531K10                       | JPGV 0.100 12/20/28 JAPAN            | GOV         | JP      | JPY      | A1     | 660,082,446.74       | 4,583,586.20         | 1.36%  |
| JP1103761QA5                       | JPGV 0.900 09/20/34 JAPAN            | GOV         | JP      | JPY      | A1     | 100,131,983.34       | 695,312.50           | 0.21%  |
| JP1103781R44                       | JPGV 1.400 03/20/35 JAPAN            | GOV         | JP      | JPY      | A1     | 280,110,544.16       | 1,945,076.45         | 0.58%  |
| JP1120241K56                       | JPGV 0.100 03/10/29 JAPAN            | GOV         | JP      | JPY      | A1     | 11,815,137.53        | 82,043.84            | 0.02%  |
| JP1200811592                       | JPGV 2.000 09/20/25 JAPAN            | GOV         | JP      | JPY      | A1     | 85,469,043.32        | 593,493.63           | 0.18%  |
| JP1200811592                       | JPGV 2.000 09/20/25 JAPAN            | GOV         | JP      | JPY      | A1     | 19,259,612.87        | 133,737.98           | 0.04%  |
| JP1200851630                       | JPGV 2.100 03/20/26 JAPAN            | GOV         | JP      | JPY      | A1     | 19,257,204.35        | 133,721.26           | 0.04%  |
| JP1201171A43                       | JPGV 2.100 03/20/30 JAPAN            | GOV         | JP      | JPY      | A1     | 2,398,431.13         | 16,654.61            | 0.00%  |
| JP1201591GC4                       | JPGV 0.600 12/20/36 JAPAN            | GOV         | JP      | JPY      | A1     | 877,295,612.75       | 6,091,905.77         | 1.81%  |
| JP1201671K12                       | JPGV 0.500 12/20/38 JAPAN            | GOV         | JP      | JPY      | A1     | 722,954.74           | 5,020.17             | 0.00%  |
| JP1201711L13                       | JPGV 0.300 12/20/39 JAPAN            | GOV         | JP      | JPY      | A1     | 877,262,629.15       | 6,091,676.73         | 1.81%  |
| JP1201711L13                       | JPGV 0.300 12/20/39 JAPAN            | GOV         | JP      | JPY      | A1     | 8,862,342.81         | 61,539.76            | 0.02%  |
| JP1201731L76                       | JPGV 0.400 06/20/40 JAPAN            | GOV         | JP      | JPY      | A1     | 1,651,262.75         | 11,466.30            | 0.00%  |

| Collateral data - as at 28/04/2025 |                                                                               |             |         |          |        |                      |                      |        |
|------------------------------------|-------------------------------------------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                                                                          | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| JP1201811N77                       | JPGV 0.900 06/20/42 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 70,291,513.94        | 488,101.47           | 0.15%  |
| JP1300211610                       | JPGV 2.300 12/20/35 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 19,271,854.78        | 133,822.99           | 0.04%  |
| JP1300221643                       | JPGV 2.500 03/20/36 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 4,988,090.11         | 34,637.10            | 0.01%  |
| JP1300251715                       | JPGV 2.300 12/20/36 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 8,845,142.06         | 61,420.31            | 0.02%  |
| JP1300371C98                       | JPGV 1.900 09/20/42 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 8,879,909.54         | 61,661.74            | 0.02%  |
| JP1300461F39                       | JPGV 1.500 03/20/45 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 8,828,862.94         | 61,307.27            | 0.02%  |
| JP1300741N49                       | JPGV 1.000 03/20/52 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 179,282,812.67       | 1,244,932.70         | 0.37%  |
| JP1300831Q70                       | JPGV 2.200 06/20/54 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 48,742,275.19        | 338,464.42           | 0.10%  |
| JP1300851R17                       | JPGV 2.300 12/20/54 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 877,321,297.96       | 6,092,084.12         | 1.81%  |
| JP1400111J52                       | JPGV 0.800 03/20/58 JAPAN                                                     | GOV         | JP      | JPY      | A1     | 8,868,257.79         | 61,580.83            | 0.02%  |
| JP1742571Q93                       | JPGV 09/22/25 JAPAN                                                           | GOV         | JP      | JPY      | A1     | 158,923,859.54       | 1,103,560.95         | 0.33%  |
| JP1742701QB6                       | JPGV 11/20/25 JAPAN                                                           | GOV         | JP      | JPY      | A1     | 19,251,555.71        | 133,682.04           | 0.04%  |
| JP1742981R47                       | JPGV 10/10/25 JAPAN                                                           | GOV         | JP      | JPY      | A1     | 19,265,066.07        | 133,775.85           | 0.04%  |
| JP1742991R45                       | JPGV 07/14/25 JAPAN                                                           | GOV         | JP      | JPY      | A1     | 19,234,791.82        | 133,565.63           | 0.04%  |
| NL0010721999                       | NLGV 2.750 01/15/47 NETHERLANDS                                               | GOV         | NL      | EUR      | AAA    | 49.38                | 56.17                | 0.00%  |
| NL0013332430                       | NLGV 0.250 07/15/29 NETHERLANDS                                               | GOV         | NL      | EUR      | AAA    | 342,446.12           | 389,566.71           | 0.12%  |
| NL0015000B11                       | NLGV 01/15/38 NETHERLANDS                                                     | GOV         | NL      | EUR      | AAA    | 1,071.44             | 1,218.87             | 0.00%  |
| NL0015000RP1                       | NLGV 0.500 07/15/32 NETHERLANDS                                               | GOV         | NL      | EUR      | AAA    | 113,530.95           | 129,152.82           | 0.04%  |
| NL00150012X2                       | NLGV 2.000 01/15/54 NETHERLANDS                                               | GOV         | NL      | EUR      | AAA    | 209,679.37           | 238,531.26           | 0.07%  |
| NL0015001XZ6                       | NLGV 2.500 07/15/34 NETHERLANDS                                               | GOV         | NL      | EUR      | AAA    | 862.34               | 981.00               | 0.00%  |
| US00724F1012                       | ADOBE ODSH ADOBE                                                              | COM         | US      | USD      | AAA    | 489.26               | 489.26               | 0.00%  |
| US0079031078                       | AMD ODSH AMD                                                                  | COM         | US      | USD      | AAA    | 7,987,930.93         | 7,987,930.93         | 2.38%  |
| US01609W1027                       | ALIBABA DPRC ALIBABA                                                          | GDR         | US      | USD      | AAA    | 7,333.02             | 7,333.02             | 0.00%  |
| US02079K3059                       | ALPHABET ODSH ALPHABET                                                        | COM         | US      | USD      | AAA    | 919,289.04           | 919,289.04           | 0.27%  |
| US0378331005                       | APPLE ODSH APPLE                                                              | COM         | US      | USD      | AAA    | 7,983,791.34         | 7,983,791.34         | 2.38%  |
| US0605051046                       | BOFAML ODSH BOFAML                                                            | COM         | US      | USD      | AAA    | 3,680,074.35         | 3,680,074.35         | 1.10%  |
| US1729674242                       | CITIGROUP ODSH CITIGROUP                                                      | COM         | US      | USD      | AAA    | 547,306.84           | 547,306.84           | 0.16%  |
| US1729674242                       | CITIGROUP ODSH CITIGROUP                                                      | COM         | US      | USD      | AAA    | 182.10               | 182.10               | 0.00%  |
| US2358511028                       | DANAHER ODSH DANAHER                                                          | COM         | US      | USD      | AAA    | 1,975,905.56         | 1,975,905.56         | 0.59%  |
| US31418FAW77                       | FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 01/07/2054 | MIS         | US      | USD      | AAA    | 21,697.98            | 21,697.98            | 0.01%  |
| US31418FDA21                       | FED NATL MORT ASSC 5%MBS 01/10/2054 FED NATL MORT ASSC 5%MBS 01/10/2054       | MIS         | US      | USD      | AAA    | 443,520.56           | 443,520.56           | 0.13%  |
| US38141G1040                       | GOLDMAN SACHS ODSH GOLDMAN SACHS                                              | COM         | US      | USD      | AAA    | 3,679,634.08         | 3,679,634.08         | 1.10%  |
| US4165151048                       | HARTFORD INSUR ODSH HARTFORD INSUR                                            | COM         | US      | USD      | AAA    | 3,680,070.88         | 3,680,070.88         | 1.10%  |
| US43358BAB99                       | CAGV 4.000 03/18/30 CANADA                                                    | GOV         | CA      | USD      | AAA    | 25,162.47            | 25,162.47            | 0.01%  |
| US4385161066                       | HONEYWELL INTL ODSH HONEYWELL INTL                                            | COM         | US      | USD      | AAA    | 6,923,596.48         | 6,923,596.48         | 2.06%  |
| US46625H1005                       | JP MORGAN ODSH JP MORGAN                                                      | COM         | US      | USD      | AAA    | 3,679,875.88         | 3,679,875.88         | 1.10%  |
| US500769KF01                       | KFW 5.000 03/16/26 KFW                                                        | GOV         | DE      | USD      | AAA    | 1,013.46             | 1,013.46             | 0.00%  |
| US5717481023                       | MARSH MCLENNAN ODSH MARSH MCLENNAN                                            | COM         | US      | USD      | AAA    | 3,679,925.08         | 3,679,925.08         | 1.10%  |
| US58933Y1055                       | MERCK & CO ODSH MERCK & CO                                                    | COM         | US      | USD      | AAA    | 7,987,526.50         | 7,987,526.50         | 2.38%  |

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|------------------------------------|------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                               | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US5949181045                       | MICROSOFT ODSH MICROSOFT           | COM         | US      | USD      | AAA    | 4,038,522.76         | 4,038,522.76         | 1.20%  |
| US5949181045                       | MICROSOFT ODSH MICROSOFT           | COM         | US      | USD      | AAA    | 7,987,338.31         | 7,987,338.31         | 2.38%  |
| US67066G1040                       | NVIDIA ODSH NVIDIA                 | COM         | US      | USD      | AAA    | 89,091.74            | 89,091.74            | 0.03%  |
| US683234AQ19                       | ONTAR 1.050 05/21/27 ONTARIO       | BND         | CA      | USD      | AAA    | 951,912.20           | 951,912.20           | 0.28%  |
| US79466L3024                       | SALESFORCE ODSH SALESFORCE         | COM         | US      | USD      | AAA    | 356.38               | 356.38               | 0.00%  |
| US8085131055                       | CHARLES SCHWAB ODSH CHARLES SCHWAB | COM         | US      | USD      | AAA    | 7,987,806.66         | 7,987,806.66         | 2.38%  |
| US8716071076                       | SYNOPSYS ODSH SYNOPSYS             | COM         | US      | USD      | AAA    | 3,196,415.11         | 3,196,415.11         | 0.95%  |
| US9022521051                       | TYLER TECH ODSH TYLER TECH         | COM         | US      | USD      | AAA    | 5,627,657.48         | 5,627,657.48         | 1.67%  |
| US912803BF98                       | UST PO STR 08/15/25 US TREASURY    | GOV         | US      | USD      | AAA    | 61,455.13            | 61,455.13            | 0.02%  |
| US912810FB99                       | UST 6.125 11/15/27 US TREASURY     | GOV         | US      | USD      | AAA    | 233,711.67           | 233,711.67           | 0.07%  |
| US912810PX00                       | UST 4.500 05/15/38 US TREASURY     | GOV         | US      | USD      | AAA    | 59,056.34            | 59,056.34            | 0.02%  |
| US912810QB70                       | UST 4.250 05/15/39 US TREASURY     | GOV         | US      | USD      | AAA    | 4,550.49             | 4,550.49             | 0.00%  |
| US912810QE10                       | UST 4.625 02/15/40 US TREASURY     | GOV         | US      | USD      | AAA    | 101.39               | 101.39               | 0.00%  |
| US912810QX90                       | UST 2.750 08/15/42 US TREASURY     | GOV         | US      | USD      | AAA    | 12,853.48            | 12,853.48            | 0.00%  |
| US912810QY73                       | UST 2.750 11/15/42 US TREASURY     | GOV         | US      | USD      | AAA    | 766,241.54           | 766,241.54           | 0.23%  |
| US912810RB61                       | UST 2.875 05/15/43 US TREASURY     | GOV         | US      | USD      | AAA    | 155,982.16           | 155,982.16           | 0.05%  |
| US912810RD28                       | UST 3.750 11/15/43 US TREASURY     | GOV         | US      | USD      | AAA    | 634,575.28           | 634,575.28           | 0.19%  |
| US912810RG58                       | UST 3.375 05/15/44 US TREASURY     | GOV         | US      | USD      | AAA    | 1,559,934.78         | 1,559,934.78         | 0.46%  |
| US912810RJ97                       | UST 3.000 11/15/44 US TREASURY     | GOV         | US      | USD      | AAA    | 590,296.22           | 590,296.22           | 0.18%  |
| US912810RP57                       | UST 3.000 11/15/45 US TREASURY     | GOV         | US      | USD      | AAA    | 77.61                | 77.61                | 0.00%  |
| US912810RT79                       | UST 2.250 08/15/46 US TREASURY     | GOV         | US      | USD      | AAA    | 22,182.32            | 22,182.32            | 0.01%  |
| US912810RZ30                       | UST 2.750 11/15/47 US TREASURY     | GOV         | US      | USD      | AAA    | 9,425.82             | 9,425.82             | 0.00%  |
| US912810SP49                       | UST 1.375 08/15/50 US TREASURY     | GOV         | US      | USD      | AAA    | 49.75                | 49.75                | 0.00%  |
| US912810ST60                       | UST 1.375 11/15/40 US TREASURY     | GOV         | US      | USD      | AAA    | 2,470,892.86         | 2,470,892.86         | 0.74%  |
| US912810TC27                       | UST 2.000 11/15/41 US TREASURY     | GOV         | US      | USD      | AAA    | 69.63                | 69.63                | 0.00%  |
| US912810TJ79                       | UST 3.000 08/15/52 US TREASURY     | GOV         | US      | USD      | AAA    | 585.87               | 585.87               | 0.00%  |
| US912810TP30                       | UST 1.500 02/15/53 US TREASURY     | GOV         | US      | USD      | AAA    | 381,581.23           | 381,581.23           | 0.11%  |
| US912810TQ13                       | UST 3.875 02/15/43 US TREASURY     | GOV         | US      | USD      | AAA    | 121,368.57           | 121,368.57           | 0.04%  |
| US912810TR95                       | UST 3.625 05/15/53 US TREASURY     | GOV         | US      | USD      | AAA    | 6,600,786.82         | 6,600,786.82         | 1.96%  |
| US912810TU25                       | UST 4.375 08/15/43 US TREASURY     | GOV         | US      | USD      | AAA    | 257,185.90           | 257,185.90           | 0.08%  |
| US912810UC08                       | UST 4.250 08/15/54 US TREASURY     | GOV         | US      | USD      | AAA    | 17,151.30            | 17,151.30            | 0.01%  |
| US912810UD80                       | UST 4.125 08/15/44 US TREASURY     | GOV         | US      | USD      | AAA    | 2,473,626.20         | 2,473,626.20         | 0.74%  |
| US9128282A70                       | UST 1.500 08/15/26 US TREASURY     | GOV         | US      | USD      | AAA    | 261,078.93           | 261,078.93           | 0.08%  |
| US9128283R96                       | UST 0.500 01/15/28 US TREASURY     | GOV         | US      | USD      | AAA    | 1,175,070.89         | 1,175,070.89         | 0.35%  |
| US9128283W81                       | UST 2.750 02/15/28 US TREASURY     | GOV         | US      | USD      | AAA    | 618,154.54           | 618,154.54           | 0.18%  |
| US9128286T26                       | UST 2.375 05/15/29 US TREASURY     | GOV         | US      | USD      | AAA    | 95.41                | 95.41                | 0.00%  |
| US912828R366                       | UST 1.625 05/15/26 US TREASURY     | GOV         | US      | USD      | AAA    | 758,124.56           | 758,124.56           | 0.23%  |
| US912828X885                       | UST 2.375 05/15/27 US TREASURY     | GOV         | US      | USD      | AAA    | 196.33               | 196.33               | 0.00%  |
| US912828XL95                       | UST 0.375 07/15/25 US TREASURY     | GOV         | US      | USD      | AAA    | 1,245,046.53         | 1,245,046.53         | 0.37%  |

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|------------------------------------|--------------------------------|-------------|---------|----------|--------|----------------------|----------------------|--------|
| ISIN                               | Name                           | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight |
| US912828Y388                       | UST 0.750 07/15/28 US TREASURY | GOV         | US      | USD      | AAA    | 511,575.92           | 511,575.92           | 0.15%  |
| US912828YB05                       | UST 1.625 08/15/29 US TREASURY | GOV         | US      | USD      | AAA    | 511,654.01           | 511,654.01           | 0.15%  |
| US91282CAV37                       | UST 0.875 11/15/30 US TREASURY | GOV         | US      | USD      | AAA    | 850.18               | 850.18               | 0.00%  |
| US91282CBB63                       | UST 0.625 12/31/27 US TREASURY | GOV         | US      | USD      | AAA    | 29,064.77            | 29,064.77            | 0.01%  |
| US91282CBL46                       | UST 1.125 02/15/31 US TREASURY | GOV         | US      | USD      | AAA    | 46,568.15            | 46,568.15            | 0.01%  |
| US91282CBS98                       | UST 1.250 03/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 273,977.24           | 273,977.24           | 0.08%  |
| US91282CCF68                       | UST 0.750 05/31/26 US TREASURY | GOV         | US      | USD      | AAA    | 128,130.48           | 128,130.48           | 0.04%  |
| US91282CCR07                       | UST 1.000 07/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 906,814.40           | 906,814.40           | 0.27%  |
| US91282CDJ71                       | UST 1.375 11/15/31 US TREASURY | GOV         | US      | USD      | AAA    | 35,842.58            | 35,842.58            | 0.01%  |
| US91282CDY49                       | UST 1.875 02/15/32 US TREASURY | GOV         | US      | USD      | AAA    | 1,756,598.67         | 1,756,598.67         | 0.52%  |
| US91282CEC10                       | UST 1.875 02/28/27 US TREASURY | GOV         | US      | USD      | AAA    | 109,186.94           | 109,186.94           | 0.03%  |
| US91282CFM82                       | UST 4.125 09/30/27 US TREASURY | GOV         | US      | USD      | AAA    | 1,244,985.77         | 1,244,985.77         | 0.37%  |
| US91282CGM73                       | UST 3.500 02/15/33 US TREASURY | GOV         | US      | USD      | AAA    | 883,578.98           | 883,578.98           | 0.26%  |
| US91282CGS44                       | UST 3.625 03/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 2,998,234.48         | 2,998,234.48         | 0.89%  |
| US91282CHE49                       | UST 3.625 05/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 6,600,988.37         | 6,600,988.37         | 1.96%  |
| US91282CHF14                       | UST 3.750 05/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 4,228,058.82         | 4,228,058.82         | 1.26%  |
| US91282CHJ36                       | UST 3.750 06/30/30 US TREASURY | GOV         | US      | USD      | AAA    | 3,820,773.04         | 3,820,773.04         | 1.14%  |
| US91282CHR51                       | UST 4.000 07/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 10,503.64            | 10,503.64            | 0.00%  |
| US91282CHT18                       | UST 3.875 08/15/33 US TREASURY | GOV         | US      | USD      | AAA    | 4,038,713.41         | 4,038,713.41         | 1.20%  |
| US91282CHX20                       | UST 4.375 08/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 10,433.24            | 10,433.24            | 0.00%  |
| US91282CHY03                       | UST 4.625 09/15/26 US TREASURY | GOV         | US      | USD      | AAA    | 3,753.44             | 3,753.44             | 0.00%  |
| US91282CHZ77                       | UST 4.625 09/30/30 US TREASURY | GOV         | US      | USD      | AAA    | 4,038,762.53         | 4,038,762.53         | 1.20%  |
| US91282CJA09                       | UST 4.625 09/30/28 US TREASURY | GOV         | US      | USD      | AAA    | 4,038,733.36         | 4,038,733.36         | 1.20%  |
| US91282CJB81                       | UST 5.000 09/30/25 US TREASURY | GOV         | US      | USD      | AAA    | 1,244,970.81         | 1,244,970.81         | 0.37%  |
| US91282CJC64                       | UST 4.625 10/15/26 US TREASURY | GOV         | US      | USD      | AAA    | 2,301,083.43         | 2,301,083.43         | 0.68%  |
| US91282CJG78                       | UST 4.875 10/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 1,173.92             | 1,173.92             | 0.00%  |
| US91282CJK80                       | UST 4.625 11/15/26 US TREASURY | GOV         | US      | USD      | AAA    | 2,268.77             | 2,268.77             | 0.00%  |
| US91282CJM47                       | UST 4.375 11/30/30 US TREASURY | GOV         | US      | USD      | AAA    | 92,888.02            | 92,888.02            | 0.03%  |
| US91282CJQ50                       | UST 3.750 12/31/30 US TREASURY | GOV         | US      | USD      | AAA    | 11,680.09            | 11,680.09            | 0.00%  |
| US91282CJR34                       | UST 3.750 12/31/28 US TREASURY | GOV         | US      | USD      | AAA    | 577,590.95           | 577,590.95           | 0.17%  |
| US91282CJT99                       | UST 4.000 01/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 2,472,938.44         | 2,472,938.44         | 0.74%  |
| US91282CKE02                       | UST 4.250 03/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 351,226.04           | 351,226.04           | 0.10%  |
| US91282CKF76                       | UST 4.125 03/31/31 US TREASURY | GOV         | US      | USD      | AAA    | 13,687.19            | 13,687.19            | 0.00%  |
| US91282CKK61                       | UST 4.875 04/30/26 US TREASURY | GOV         | US      | USD      | AAA    | 314,972.30           | 314,972.30           | 0.09%  |
| US91282CKN01                       | UST 4.625 04/30/31 US TREASURY | GOV         | US      | USD      | AAA    | 3,156.65             | 3,156.65             | 0.00%  |
| US91282CKP58                       | UST 4.625 04/30/29 US TREASURY | GOV         | US      | USD      | AAA    | 221,300.73           | 221,300.73           | 0.07%  |
| US91282CKW00                       | UST 4.250 06/30/31 US TREASURY | GOV         | US      | USD      | AAA    | 632,417.79           | 632,417.79           | 0.19%  |
| US91282CKZ31                       | UST 4.375 07/15/27 US TREASURY | GOV         | US      | USD      | AAA    | 286,950.71           | 286,950.71           | 0.09%  |
| US91282CLD10                       | UST 4.125 07/31/31 US TREASURY | GOV         | US      | USD      | AAA    | 85,074.02            | 85,074.02            | 0.03%  |

| Collateral data - as at 28/04/2025 |                                           |             |         |          |        |                      |                      |         |
|------------------------------------|-------------------------------------------|-------------|---------|----------|--------|----------------------|----------------------|---------|
| ISIN                               | Name                                      | Asset Class | Country | Currency | Rating | Valuation (coll ccy) | Valuation (base ccy) | Weight  |
| US91282CLJ89                       | UST 3.750 08/31/31 US TREASURY            | GOV         | US      | USD      | AAA    | 95,202.87            | 95,202.87            | 0.03%   |
| US91282CLU35                       | UST 4.125 10/31/31 US TREASURY            | GOV         | US      | USD      | AAA    | 818,268.14           | 818,268.14           | 0.24%   |
| US91282CME83                       | UST 4.250 12/31/26 US TREASURY            | GOV         | US      | USD      | AAA    | 636,010.80           | 636,010.80           | 0.19%   |
| US9497461015                       | WELLS FARGO ODSH WELLS FARGO              | COM         | US      | USD      | AAA    | 1,907,069.90         | 1,907,069.90         | 0.57%   |
| XS2283226798                       | ONTAR 0.250 12/15/26 MTN ONTARIO          | BND         | CA      | GBP      | AAA    | 860,279.33           | 1,144,624.27         | 0.34%   |
| XS2396652682                       | LNBAD 1.375 10/12/28 MTN LKB BW FORDERBNK | BND         | DE      | USD      | AAA    | 8,330.50             | 8,330.50             | 0.00%   |
| XS2910613970                       | KOMBK 3.625 09/04/29 MTN KBN              | BND         | NO      | USD      | AAA    | 1,539,103.26         | 1,539,103.26         | 0.46%   |
| XS2924823532                       | LNBAD 4.000 01/22/27 MTN LKB BW FORDERBNK | BND         | DE      | USD      | AAA    | 554,857.06           | 554,857.06           | 0.17%   |
|                                    | Unknown Company Description               | UNK         |         | EUR      |        | 4,402,099.69         | 5,007,828.73         | 1.49%   |
|                                    | Unknown Company Description               | UNK         |         | EUR      |        | 257,184.54           | 292,573.14           | 0.09%   |
|                                    | Unknown Company Description               | UNK         |         | GBP      |        | 340,926.55           | 453,611.74           | 0.13%   |
|                                    | Unknown Company Description               | UNK         |         | USD      |        | 1,701,568.52         | 1,701,568.52         | 0.51%   |
|                                    |                                           |             |         |          |        | Total:               | 336,036,592.02       | 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                             | BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT) | 39,882,028.41 |
| 2                             | GOLDMAN SACHS INTERNATIONAL (PARENT)          | 35,928,889.66 |
| 3                             | MERRILL LYNCH INTERNATIONAL (PARENT)          | 35,627,538.68 |
| 4                             | HSBC BANK PLC (PARENT)                        | 33,112,181.25 |
| 5                             | JP MORGAN SECS PLC (PARENT)                   | 31,897,274.59 |