



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 985036

Report as at 01/04/2026

Summary of policy	
% limit on maximum percentage of book on loan	50%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 985036
Replication Mode	Physical replication
ISIN Code	IE00BF5DZ366
Total net assets (AuM)	12,123,324,442
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 01/04/2026	
Currently on loan in USD (base currency)	4,223,174,773.17
Current percentage on loan (in % of the fund AuM)	34.84%
Collateral value (cash and securities) in USD (base currency)	5,129,845,850.31
Collateral value (cash and securities) in % of loan	121%

Securities lending statistics	
12-month average on loan in USD (base currency)	4,044,829,039.05
12-month average on loan as a % of the fund AuM	31.82%
12-month maximum on loan in USD	4,548,803,159.77
12-month maximum on loan as a % of the fund AuM	35.30%
Gross Return for the fund over the last 12 months in (base currency fund)	7,689,026.25
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0605%

Collateral data - as at 01/04/2026									
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight	
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	57,333.38	66,059.88	0.00%	
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	93,788.36	108,063.54	0.00%	
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	333,745.18	384,543.27	0.01%	
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	16,040.59	18,482.07	0.00%	
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	5,105,836.56	5,882,976.55	0.11%	
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	1,256,339.26	1,447,561.89	0.03%	
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	21,335.17	24,582.52	0.00%	
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	AA1	61,402.16	70,747.95	0.00%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	1,076.18	1,239.99	0.00%	
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	20,802.80	23,969.11	0.00%	

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A3T279	ATGV 3.750 03/20/56 AUSTRIA	GOV	AT	EUR	AA1	195.79	225.59	0.00%
AU000000TLS2	TELSTRA GROUP ODSH TELSTRA GROUP	COM	AU	AUD	AAA	6,710,297.40	4,595,979.53	0.09%
AU0000047003	AUGV 1.500 06/21/31 AUSTRALIA	GOV	AU	AUD	AAA	76,443.46	52,357.23	0.00%
AU0000087454	AUGV 1.000 12/21/30 AUSTRALIA	GOV	AU	AUD	AAA	40,747.80	27,908.76	0.00%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	AAA	8,047.87	5,512.10	0.00%
AU3CB0271955	TCV 2.250 11/20/41 MTN TREASURY CORP VIC	BND	AU	AUD	AAA	11,730,107.16	8,034,119.67	0.16%
AU3CB0271989	QTC 2.250 11/20/41 MTN QTC	BND	AU	AUD	AAA	18,726,165.00	12,825,820.65	0.25%
AU3CB0325223	IDA 4.000 08/29/30 MTN INTERNATIONAL DE	BND	US	AUD	AAA	1,248,644.44	855,214.60	0.02%
AU3SG0002249	NSWTC 2.250 11/20/40 TCORP	BND	AU	AUD	AAA	17,769,774.40	12,170,774.93	0.24%
AU3SG0002256	TCV 2.000 11/20/37 MTN TREASURY CORP VIC	BND	AU	AUD	AAA	17,771,379.11	12,171,874.01	0.24%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	AAA	73,632.14	50,431.72	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	407,103.36	278,830.97	0.01%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	153,256.45	176,583.03	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	454,442.17	523,611.09	0.01%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	AA3	692.27	797.64	0.00%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	20,170.98	23,241.12	0.00%
BE0000349580	BEGV 0.100 06/22/30 BELGIUM	GOV	BE	EUR	AA3	32,570.12	37,527.50	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	5.26	6.07	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	766.13	882.74	0.00%
BE0000367764	BEGV 4.350 06/22/56 BELGIUM	GOV	BE	EUR	AA3	7.95	9.16	0.00%
BE0003822393	ELIA GROUP ODSH ELIA GROUP	COM	BE	EUR	AA3	181,752.20	209,416.01	0.00%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	30,353,824.67	34,973,865.09	0.68%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	29,411,867.25	29,411,867.25	0.57%
BMG0692U1099	AXIS CAPITAL ODSH AXIS CAPITAL	COM	US	USD	AAA	46,818,250.20	46,818,250.20	0.91%
BMG4388N1065	HELEN OF TROY ODSH HELEN OF TROY	COM	US	USD	AAA	292,726.98	292,726.98	0.01%
BMG7496G1033	RENAISSANCERE ODSH RENAISSANCERE	COM	US	USD	AAA	5,267,512.82	5,267,512.82	0.10%
BMG7997W1029	SEADRILL BM ODSH SEADRILL BM	COM	US	USD	AAA	2,785,839.47	2,785,839.47	0.05%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,712,425.99	8,392,749.09	0.16%
CA04764T1049	ATKINSREALIS GRP ODSH ATKINSREALIS GRP	COM	CA	CAD	AAA	11,712,507.00	8,392,807.14	0.16%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	34,588,444.83	24,784,971.04	0.48%
CA07317Q1054	BAYTEX ENERGY ODSH BAYTEX ENERGY	COM	CA	CAD	AAA	8,341,965.43	5,977,585.08	0.12%
CA09950M3003	BORALEX ODSH BORALEX	COM	CA	CAD	AAA	11,067,881.43	7,930,889.12	0.15%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	11,712,415.66	8,392,741.69	0.16%
CA13321L1085	CAMECO ODSH CAMECO	COM	CA	CAD	AAA	2,194,023.31	1,572,166.79	0.03%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	2,645,484.71	1,895,669.56	0.04%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	983,962.40	705,075.92	0.01%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	1,228,243.25	880,119.75	0.02%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	28,080.24	20,121.40	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	1,648,761.74	1,181,449.82	0.02%

Collateral data - as at 01/04/2026

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CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	2,575,725.10	1,845,682.06	0.04%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	513,695.62	368,097.82	0.01%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	2,254,939.91	1,615,817.67	0.03%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	1,412,879.49	1,012,424.16	0.02%
CA135087L930	CAGV 1.000 09/01/26 CANADA	GOV	CA	CAD	AAA	847,711.39	607,442.82	0.01%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	96,591.44	69,214.33	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	2,378,086.88	1,704,060.84	0.03%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	183,338.21	131,374.29	0.00%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	736,226.09	527,556.02	0.01%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	1,211,156.47	867,875.91	0.02%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	819,450.83	587,192.20	0.01%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	309,881.82	222,051.38	0.00%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	275,193.25	197,194.67	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	215,790.47	154,628.53	0.00%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	3,616,353.91	2,591,363.31	0.05%
CA135087VW17	CAGV 8.000 06/01/27 CANADA	GOV	CA	CAD	AAA	1,084.42	777.06	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,911,638.40	1,369,818.81	0.03%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	3,610,706.05	2,587,316.24	0.05%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,155,784.59	828,198.19	0.02%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	1,868,520.71	1,338,922.05	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,197,801.86	858,306.42	0.02%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	237,358.08	170,083.20	0.00%
CA135087ZS68	CAGV 3.500 12/01/45 CANADA	GOV	CA	CAD	AAA	972.36	696.76	0.00%
CA1350Z7ER12	CAGV 12/30/26 CANADA	GOV	CA	CAD	AAA	981.52	703.33	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	6,058,930.66	4,341,635.53	0.08%
CA15713J1049	CES ENRGY ODSH CES ENRGY	COM	CA	CAD	AAA	11,712,534.05	8,392,826.52	0.16%
CA1946931070	COLLIERS INTL GR ODSH COLLIERS INTL GR	REI	CA	CAD	AAA	4,524,366.58	3,242,016.09	0.06%
CA24477T1003	DEFINITY FINCL ODSH DEFINITY FINCL	COM	CA	CAD	AAA	11,712,493.54	8,392,797.50	0.16%
CA25675T1075	DOLLARAMA ODSH DOLLARAMA	COM	CA	CAD	AAA	768,284.98	550,528.40	0.01%
CA3039011026	FAIRFAX FIN ODSH FAIRFAX FIN	COM	CA	CAD	AAA	21,939,575.95	15,721,196.98	0.31%
CA3359341052	FST QUANTUM ODSH FST QUANTUM	COM	CA	CAD	AAA	1,255,099.36	899,363.98	0.02%
CA3518581051	FRANCO NEVADA ODSH FRANCO NEVADA	COM	CA	CAD	AAA	447,785.00	320,868.38	0.01%
CA36270K1021	G MINING VENTURE ODSH G MINING VENTURE	COM	CA	CAD	AAA	11,712,503.83	8,392,804.87	0.16%
CA4509131088	IAMGOLD ODSH IAMGOLD	COM	CA	CAD	AAA	11,712,512.15	8,392,810.83	0.16%
CA45823T1066	INTACT FINANCIAL ODSH INTACT FINANCIAL	COM	CA	CAD	AAA	1,686,415.20	1,208,431.08	0.02%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	11,712,448.79	8,392,765.43	0.16%
CA4969024047	KINROSS GOLD ODSH KINROSS GOLD	COM	CA	CAD	AAA	1,237,622.99	886,840.97	0.02%
CA4991131083	K92 MING ODSH K92 MING	COM	CA	CAD	AAA	11,712,519.62	8,392,816.18	0.16%
CA5503711080	LUNDIN GOLD ODSH LUNDIN GOLD	COM	CA	CAD	AAA	11,712,491.61	8,392,796.11	0.16%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA55293N1096	MDA SPACE LTD ODSH MDA SPACE LTD	COM	CA	CAD	AAA	11,712,507.35	8,392,807.39	0.16%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	400,802.88	287,202.50	0.01%
CA6632782083	NORTH WEST CO ODSH NORTH WEST CO	COM	CA	CAD	AAA	9,613,638.99	6,888,825.59	0.13%
CA68634K1066	ORLA MINING ODSH ORLA MINING	COM	CA	CAD	AAA	11,712,529.34	8,392,823.15	0.16%
CA7397211086	PRAIRIESKY ODSH PRAIRIESKY	COM	CA	CAD	AAA	11,712,524.59	8,392,819.74	0.16%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	3,662,399.06	2,624,357.79	0.05%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	6,058,797.83	4,341,540.34	0.08%
CA82621K1021	SIENNA LIVING ODSH SIENNA LIVING	COM	CA	CAD	AAA	8,941,449.99	6,407,156.49	0.12%
CA83056P7157	SKEENA RESOURCES ODSH SKEENA RESOURCES	COM	CA	CAD	AAA	6,013,523.06	4,309,097.90	0.08%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	164,190.59	117,653.72	0.00%
CA8672241079	SUNCOR ENERGY CA ODSH SUNCOR ENERGY CA	COM	CA	CAD	AAA	137,094.90	98,237.81	0.00%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	9,090,335.08	6,513,842.78	0.13%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	325,579.51	233,299.84	0.00%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	10,856,045.90	7,779,094.56	0.15%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		5,660,596.19	7,044,428.07	0.14%
CH0012005267	NOVARTIS AG ODSH NOVARTIS AG	COM	CH	CHF		9,208,081.68	11,459,158.50	0.22%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		2,331,277.20	2,901,198.73	0.06%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		46,057,972.36	57,317,650.31	1.12%
CH0038863350	NESTLE ODSH NESTLE	COM	CH	CHF		56,697.65	70,558.39	0.00%
CH0114405324	GARMIN ODSH GARMIN	COM	US	USD	AAA	5,870,599.05	5,870,599.05	0.11%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		24,338,084.83	30,287,955.89	0.59%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		10,926,020.77	13,597,077.89	0.27%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	125.54	144.65	0.00%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	149,144.85	171,845.63	0.00%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	AAA	0.87	1.00	0.00%
DE0001102408	DEGV 08/15/26 GERMANY	GOV	DE	EUR	AAA	2,963,303.31	3,414,336.46	0.07%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	1,777,889.32	2,048,495.10	0.04%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	AAA	1,301,722.86	1,499,853.16	0.03%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	AAA	332,347.13	382,932.43	0.01%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	AAA	62,104.72	71,557.45	0.00%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	AAA	72,092.34	83,065.24	0.00%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	883,111.52	1,017,526.58	0.02%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	5,483,651.38	6,318,297.13	0.12%
DE0007100000	MERCEDES BENZ GR ODSH MERCEDES BENZ GR	COM	DE	EUR	AAA	2,148,611.84	2,475,643.89	0.05%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	5,641,259.21	6,499,893.86	0.13%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	56,444,723.30	65,035,960.35	1.27%
DE000A460EG5	NIEDE 2.625 04/15/31 NIEDERSACHSEN	BND	DE	EUR	AAA	982.91	1,132.51	0.00%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	4,416,624.74	5,088,862.43	0.10%
DE000BU22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	AAA	2,159,707.77	2,488,428.69	0.05%

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DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	832,074.32	958,721.19	0.02%
DE000BU22106	DEGV 1.900 09/16/27 GERMANY	GOV	DE	EUR	AAA	7,146,508.69	8,234,251.65	0.16%
DE000BU22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	AAA	5,483,650.66	6,318,296.30	0.12%
DE000BU25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	AAA	598,630.93	689,746.27	0.01%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	40,980.31	47,217.77	0.00%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	5,483,681.76	6,318,332.15	0.12%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	2.01	2.32	0.00%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	2,250,022.71	2,592,490.13	0.05%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	7,184,690.86	8,278,245.38	0.16%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	1,993,525.98	2,296,953.00	0.04%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	361,074.61	416,032.40	0.01%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	20.20	23.28	0.00%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	913,651.85	1,052,715.34	0.02%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	149,309.73	172,035.60	0.00%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	5,483,651.24	6,318,296.98	0.12%
DE000BU35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	136,418.03	157,181.69	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	62,105.03	71,557.80	0.00%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	464,080.81	71,557.75	0.00%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	16,748,971.42	2,582,564.76	0.05%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	6,867,267.95	1,058,880.80	0.02%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	3,909,663.68	602,840.58	0.01%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	7,243.54	1,116.90	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	114,045.95	17,585.02	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	352,043.80	54,282.49	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	20,341,441.06	3,136,496.42	0.06%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	11,322,885.92	1,745,903.40	0.03%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	25,770,154.26	3,973,562.95	0.08%
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	3,390,644.26	522,811.71	0.01%
EU000A3K4EN5	EUUNI 3.125 12/05/28 MTN EU	BND	BE	EUR	AA3	842,312.87	970,518.11	0.02%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	38,521.52	44,384.74	0.00%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	322,601.44	371,703.38	0.01%
FR0000571192	FRGV IO STR 04/25/29 FRANCE	GOV	FR	EUR	AA2	15,594.68	17,968.29	0.00%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	686,158.43	790,596.00	0.02%
FR0010773200	FRGV PO STR 04/25/41 FRANCE	GOV	FR	EUR	AA2	2,224,147.26	2,562,676.27	0.05%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	440,906.33	508,015.01	0.01%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	1,266.29	1,459.02	0.00%
FR0013238268	FRGV 0.100 03/01/28 FRANCE	GOV	FR	EUR	AA2	29.37	33.84	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	602,140.81	693,790.38	0.01%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	62,104.45	71,557.13	0.00%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	0.93	1.07	0.00%
FR0013467479	CONSTELLIUM ODSH CONSTELLIUM	COM	US	USD	AAA	236,781.68	236,781.68	0.00%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	208.83	240.61	0.00%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	132,857.78	153,079.56	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	53,093.68	61,174.86	0.00%
FR0014008181	FRGV 0.100 07/25/53 FRANCE	GOV	FR	EUR	AA2	232.99	268.45	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	2,775,503.33	3,197,952.15	0.06%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	9,778,413.15	11,266,748.29	0.22%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	86.25	99.38	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	37,666.42	43,399.49	0.00%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	50.23	57.88	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	10.84	12.49	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	62,104.37	71,557.04	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	1.00	1.15	0.00%
FR0014016CV2	FRGV 4.400 05/25/57 FRANCE	GOV	FR	EUR	AA2	87,763.02	101,121.09	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	3,003,347.16	3,960,513.90	0.08%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	49,318,280.00	65,036,015.84	1.27%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	13,760,429.56	18,145,878.46	0.35%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	4,914,722.40	6,481,044.43	0.13%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	14,682,531.01	19,361,853.64	0.38%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	24,328,206.66	32,081,606.12	0.63%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	69,511,869.30	91,665,302.05	1.79%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	82,772,682.49	109,152,336.40	2.13%
GB0031743007	ORD GBP0.0005 BURBERRY GROUP	CST	GB	GBP	AA3	9,958,485.76	13,132,255.17	0.26%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	514.93	679.04	0.00%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	984,847.50	1,298,718.40	0.03%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	1,563,841.50	2,062,237.79	0.04%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	13,511,570.25	17,817,707.69	0.35%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	16,494,126.69	21,750,804.87	0.42%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	33,734,168.00	44,485,247.34	0.87%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	18,996,056.40	25,050,099.57	0.49%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	3,411,493.40	4,498,736.35	0.09%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	756,491.11	997,584.83	0.02%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	13,373,898.16	17,636,159.50	0.34%
GB00B39R3707	UKT 4 1/4 12/07/49 UK TREASURY	GIL	GB	GBP	AA3	478.38	630.84	0.00%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	1,365,021.32	1,800,053.61	0.04%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	467,715.06	616,775.85	0.01%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	8.58	11.31	0.00%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	11,397.59	15,030.00	0.00%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B54QLM75	UKT 4 01/22/60 UK TREASURY	GIL	GB	GBP	AA3	452,058.25	596,129.21	0.01%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	12,725,502.52	16,781,120.17	0.33%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	6,102.63	8,047.54	0.00%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	263,770.16	347,833.71	0.01%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,189,124.80	1,568,098.87	0.03%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	235,208.58	310,169.55	0.01%
GB00BDCHBW80	UKT 1 1/2 07/22/47 UK TREASURY	GIL	GB	GBP	AA3	575,670.78	759,137.06	0.01%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	11,171,612.69	14,732,005.65	0.29%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	349,803.61	461,286.02	0.01%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	3,918,268.87	5,167,021.16	0.10%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	1,642,076.77	2,165,406.64	0.04%
GB00BJLR0J16	UKT 158 10/22/54 UK Treasury	GIL	GB	GBP	AA3	6,563,024.67	8,654,660.63	0.17%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	7,856,663.13	10,360,581.67	0.20%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA3	1,986,996.24	2,620,251.94	0.05%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	2,425,079.69	3,197,952.59	0.06%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	7,752,149.21	10,222,759.16	0.20%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	41,948,518.08	55,317,510.79	1.08%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	5,039,997.29	6,646,244.43	0.13%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	6,558,219.69	8,648,324.31	0.17%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	263,784.47	347,852.58	0.01%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	18,606.00	24,535.73	0.00%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	2,423,232.21	3,195,516.32	0.06%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	4,778,361.03	6,301,224.69	0.12%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	5.46	7.20	0.00%
GB00BNNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	AA3	36.58	48.24	0.00%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	6,607,596.96	8,713,438.11	0.17%
GB00BP9LHF23	SCHRODERS ODSH SCHRODERS	CST	GB	GBP	AA3	24,437,485.26	32,225,711.81	0.63%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,189,124.53	1,568,098.52	0.03%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	6,274,693.78	8,274,438.69	0.16%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	3,915.23	5,163.01	0.00%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	2,423,231.70	3,195,515.64	0.06%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	45,644.28	60,191.11	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	11,682,718.92	15,406,001.44	0.30%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	34,675.71	45,726.86	0.00%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	10,493,665.84	13,837,997.14	0.27%
GB00BT7J0027	UKT 4.5 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	5,039,999.24	6,646,247.00	0.13%
GB00BTXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GIL	GB	GBP	AA3	3,675,316.29	4,846,639.59	0.09%
GB00BVP99673	GBGV 4.125 03/07/31 UNITED KINGDOM	GIL	GB	GBP	AA3	23,048,642.95	30,394,245.46	0.59%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	AA3	11,227,906.52	14,806,240.33	0.29%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BVP99905	GBGV 4.625 03/07/37 UNITED KINGDOM	GOV	GB	GBP	AA3	3,709,298.22	4,891,451.56	0.10%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	29,960,634.41	39,509,088.60	0.77%
GB00BYT1DJ19	INTERMEDIATE CAP ODSH INTERMEDIATE CAP	CST	GB	GBP	AA3	249,477.60	328,986.11	0.01%
GB00BYMZ75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	1,189,124.67	1,568,098.70	0.03%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	3,571.40	4,709.61	0.00%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	466.43	615.08	0.00%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	480,143.55	633,165.30	0.01%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	6,833,430.71	6,833,430.71	0.13%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	11,106,502.37	11,106,502.37	0.22%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	6,833,060.08	6,833,060.08	0.13%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	6,835,019.51	6,835,019.51	0.13%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	493,753.98	493,753.98	0.01%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	6,833,478.94	6,833,478.94	0.13%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	3,189,987.19	3,189,987.19	0.06%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		2,663,999.44	3,069,476.68	0.06%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		10,744,907.54	12,380,349.13	0.24%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		30,353,864.11	34,973,910.53	0.68%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		30,353,850.00	34,973,894.27	0.68%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		4,020,580.89	4,632,538.24	0.09%
IT0003261697	AZIMUT ODSH AZIMUT	COM	IT	EUR		461,310.99	531,525.39	0.01%
IT0004764699	BRUNELLO ODSH BRUNELLO	COM	IT	EUR		624,532.91	719,590.70	0.01%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		8,026,058.59	9,247,674.50	0.18%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		30,353,864.13	34,973,910.56	0.68%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		2,124,182.75	2,447,496.54	0.05%
IT0005495657	SAIPEM ODSH SAIPEM	COM	IT	EUR		1,091,293.65	1,257,395.31	0.02%
IT0005541336	LOTTOMATICA GROU ODSH LOTTOMATICA GROU	COM	IT	EUR		299,521.72	345,110.78	0.01%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	13,406,540.59	13,406,540.59	0.26%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	979,021,089.21	6,153,881.51	0.12%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	573,702,382.96	3,606,149.58	0.07%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	1,474,164,394.81	9,266,228.39	0.18%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,726,444,402.13	10,851,997.37	0.21%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	1,850,818,041.06	11,633,778.94	0.23%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	1,144,711,112.17	7,195,367.52	0.14%
JP1024761R95	JPGV 0.900 09/01/27 JAPAN	GOV	JP	JPY	A1	593,723.95	3,732.00	0.00%
JP1024791RC2	JPGV 1.000 12/01/27 JAPAN	GOV	JP	JPY	A1	1,712,049,127.54	10,761,512.28	0.21%
JP1024801S13	JPGV 1.100 01/01/28 JAPAN	GOV	JP	JPY	A1	10,312,492,536.25	64,821,746.81	1.26%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	2,855,559,742.76	17,949,333.78	0.35%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	5,819,237,147.98	36,578,268.13	0.71%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	393,801,190.48	2,475,335.71	0.05%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1051811RA8	JPGV 1.300 09/20/30 JAPAN	GOV	JP	JPY	A1	1,712,037,710.66	10,761,440.52	0.21%
JP1051821RC3	JPGV 1.400 09/20/30 JAPAN	GOV	JP	JPY	A1	1,120,712,401.09	7,044,517.63	0.14%
JP1051831S10	JPGV 1.600 12/20/30 JAPAN	GOV	JP	JPY	A1	5,819,227,529.01	36,578,207.67	0.71%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	177,449,055.48	1,115,400.35	0.02%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	223,010,192.51	1,401,786.25	0.03%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	238,630,778.26	1,499,973.34	0.03%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,266,817,115.67	7,962,895.30	0.16%
JP1103801RA7	JPGV 1.700 09/20/35 JAPAN	GOV	JP	JPY	A1	10,465,585.11	65,784.05	0.00%
JP1103811S13	JPGV 2.100 12/20/35 JAPAN	GOV	JP	JPY	A1	135,498,342.26	851,708.66	0.02%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	419,945,276.51	2,639,670.89	0.05%
JP1120291Q59	JPGV 0.005 03/10/34 JAPAN	GOV	JP	JPY	A1	287,208,501.87	1,805,320.75	0.04%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	1,330,671,101.82	8,364,265.47	0.16%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	1,144,757,954.53	7,195,661.96	0.14%
JP12010718C2	JPGV 2.100 12/20/28 JAPAN	GOV	JP	JPY	A1	195,214,063.71	1,227,066.74	0.02%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	684,758,056.51	4,304,217.74	0.08%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	122,602,381.86	770,647.88	0.02%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	297,346.59	1,869.05	0.00%
JP1201451D66	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	165,033,862.82	1,037,361.55	0.02%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	305,313,899.73	1,919,126.75	0.04%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	1,561,621,134.81	9,815,959.57	0.19%
JP1201821NA5	JPGV 1.100 09/20/42 JAPAN	GOV	JP	JPY	A1	1,413,370.80	8,884.10	0.00%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	741,790.95	4,662.71	0.00%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	1,144,752,384.55	7,195,626.95	0.14%
JP1201901QA8	JPGV 1.800 09/20/44 JAPAN	GOV	JP	JPY	A1	5,819,218,189.07	36,578,148.96	0.71%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	3,818,839,978.76	24,004,272.23	0.47%
JP1201951S15	JPGV 3.200 12/20/45 JAPAN	GOV	JP	JPY	A1	1,144,750,720.90	7,195,616.49	0.14%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	1,253,125,072.26	7,876,830.54	0.15%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	489,491,783.95	3,076,822.83	0.06%
JP13002918A0	JPGV 2.400 09/20/38 JAPAN	GOV	JP	JPY	A1	4,835,412,199.59	30,394,190.76	0.59%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	195,218,882.64	1,227,097.03	0.02%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	4,835,402,089.72	30,394,127.21	0.59%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	1,252,856,144.09	7,875,140.13	0.15%
JP1300321A34	JPGV 2.300 03/20/40 JAPAN	GOV	JP	JPY	A1	489,477,109.00	3,076,730.59	0.06%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	489,461,605.37	3,076,633.14	0.06%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	55,260,901.63	347,356.20	0.01%
JP1300451EC6	JPGV 1.500 12/20/44 JAPAN	GOV	JP	JPY	A1	254,875,988.21	1,602,086.67	0.03%
JP1300771P16	JPGV 1.600 12/20/52 JAPAN	GOV	JP	JPY	A1	3,102,011.78	19,498.47	0.00%
JP1300781P48	JPGV 1.400 03/20/53 JAPAN	GOV	JP	JPY	A1	3,493,857.09	21,961.51	0.00%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	195,223,441.42	1,227,125.69	0.02%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	49,004,908.38	308,032.59	0.01%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	373,191,276.85	2,345,786.95	0.05%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	142,053,200.99	892,910.86	0.02%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	7,042,981.78	44,270.42	0.00%
JP1743261R87	JPGV 08/20/26 JAPAN	GOV	JP	JPY	A1	1,474,149,906.58	9,266,137.33	0.18%
JP1743321R93	JPGV 09/24/26 JAPAN	GOV	JP	JPY	A1	1,474,170,673.89	9,266,267.86	0.18%
JP1743571S16	JPGV 01/20/27 JAPAN	GOV	JP	JPY	A1	1,474,166,981.55	9,266,244.65	0.18%
JP1743591S20	JPGV 05/07/26 JAPAN	GOV	JP	JPY	A1	1,474,149,847.84	9,266,136.96	0.18%
JP1743631S22	JPGV 02/22/27 JAPAN	GOV	JP	JPY	A1	198,140.15	1,245.46	0.00%
JP1743671S31	JPGV 09/10/26 JAPAN	GOV	JP	JPY	A1	195,222,663.09	1,227,120.79	0.02%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		24,000,365.39	3,061,199.44	0.06%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	27,616,335.09	27,616,335.09	0.54%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		24,000,394.86	3,061,203.20	0.06%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		24,000,181.36	3,061,175.97	0.06%
KYG9066F1019	TRIP.COM GROUP ODSH TRIP.COM GROUP	COM	HK	HKD		24,000,115.91	3,061,167.62	0.06%
LU1556942974	LUGV 0.625 02/01/27 LUXEMBOURG	GOV	LU	EUR		987.73	1,138.06	0.00%
LU1778762911	SPOTIFY TECH ODSH SPOTIFY TECH	COM	US	USD	AAA	3,509,945.53	3,509,945.53	0.07%
LU2228213398	LUGV 09/14/32 LUXEMBOURG	GOV	LU	EUR		12,371.37	14,254.37	0.00%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	56,444,808.37	65,036,058.36	1.27%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	30,353,823.19	34,973,863.39	0.68%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	87.63	100.97	0.00%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	AAA	16.82	19.38	0.00%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	3,980.75	4,586.65	0.00%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	283,386.28	326,519.43	0.01%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	24,220.24	27,906.71	0.00%
NO0010786288	NOGV 1.750 02/17/27 NORWAY	GOV	NO	NOK	AAA	2,137,904.11	219,475.78	0.00%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	AAA	570,580.46	58,575.40	0.00%
NO0010875230	NOGV 1.375 08/19/30 NORWAY	GOV	NO	NOK	AAA	10,666.31	1,095.00	0.00%
NO0010930522	NOGV 1.250 09/17/31 NORWAY	GOV	NO	NOK	AAA	4,322,627.26	443,757.97	0.01%
NO0012837642	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	AAA	564,329.25	57,933.66	0.00%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	8,435,710.73	866,004.31	0.02%
NO0013475558	NOGV 3.750 06/12/35 NORWAY	GOV	NO	NOK	AAA	2,091,337.87	214,695.32	0.00%
PA1436583006	CARNIVL ODSH CARNIVL	COM	US	USD	AAA	1,572,206.68	1,572,206.68	0.03%
PA1436583006	CARNIVL ODSH CARNIVL	COM	US	USD	AAA	3,189,974.18	3,189,974.18	0.06%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	164,976.65	164,976.65	0.00%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	3,112,974.25	3,112,974.25	0.06%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	68,845,931.85	68,845,931.85	1.34%
SE0000695876	ALFA LAVAL AB ODSH ALFA LAVAL AB	COM	SE	SEK	AAA	8,909,817.02	935,292.30	0.02%
SE0007100581	ASSA ABLOY ODSH ASSA ABLOY	COM	SE	SEK	AAA	157,241,034.03	16,506,099.75	0.32%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
SG31A9000002	SGGV 2.250 08/01/36 SINGAPORE	GOV	SG	SGD		6,522,942.49	5,056,018.49	0.10%
US00215F1075	ATN INTL ODSH ATN INTL	COM	US	USD	AAA	115,869.11	115,869.11	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	13,025,212.28	13,025,212.28	0.25%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	3,526.05	3,526.05	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	13,024,980.28	13,024,980.28	0.25%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	8,274,040.06	8,274,040.06	0.16%
US00846U1016	AGILENT ODSH AGILENT	COM	US	USD	AAA	9,618,946.04	9,618,946.04	0.19%
US0091581068	AIR PRDCTS ODSH AIR PRDCTS	COM	US	USD	AAA	1,287,878.53	1,287,878.53	0.03%
US013051EV59	ALBTA 4.500 06/26/29 ALBERTA	BND	CA	USD	AAA	197,692.96	197,692.96	0.00%
US013051EY98	ALBTA 4.300 11/02/35 ALBERTA	BND	CA	USD	AAA	30,761.16	30,761.16	0.00%
US0162551016	ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY	COM	US	USD	AAA	2,544,192.62	2,544,192.62	0.05%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	1,213,561.01	1,213,561.01	0.02%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	31,328,228.92	31,328,228.92	0.61%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	10,600,982.67	10,600,982.67	0.21%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	54,636.39	54,636.39	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	13,837,699.83	13,837,699.83	0.27%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	10,604,099.02	10,604,099.02	0.21%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	147,279,077.72	147,279,077.72	2.87%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	2,342,310.95	2,342,310.95	0.05%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	10,603,519.22	10,603,519.22	0.21%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	13,592,213.35	13,592,213.35	0.26%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	37,961,507.52	37,961,507.52	0.74%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	10,258,803.16	10,258,803.16	0.20%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	109,040,980.31	109,040,980.31	2.13%
US0640581007	BONY MELLON ODSH BONY MELLON	COM	US	USD	AAA	9,049,276.74	9,049,276.74	0.18%
US06654A1034	BANKWELL FIN ODSH BANKWELL FIN	COM	US	USD	AAA	35,702.69	35,702.69	0.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	7,543,671.25	7,543,671.25	0.15%
US09260D1072	BLACKSTONE DE ODSH BLACKSTONE DE	COM	US	USD	AAA	12,723,183.54	12,723,183.54	0.25%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	3,311,288.42	3,311,288.42	0.06%
US09581B1035	BLUE OWL CAPITAL ODSH BLUE OWL CAPITAL	COM	US	USD	AAA	15,733,436.19	15,733,436.19	0.31%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	736,727.64	736,727.64	0.01%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	23,016,056.62	23,016,056.62	0.45%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	54,473.76	54,473.76	0.00%
US12503M1080	CBOE GLO MARKETS ODSH CBOE GLO MARKETS	COM	US	USD	AAA	797,261.72	797,261.72	0.02%
US1263491094	CSG SYSTEMS INT ODSH CSG SYSTEMS INT	COM	US	USD	AAA	774,603.22	774,603.22	0.02%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	15,722,078.48	15,722,078.48	0.31%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	285,094.62	285,094.62	0.01%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	649,540.19	649,540.19	0.01%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	836,799.45	836,799.45	0.02%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1439051079	CARRIAGE SERVICE ODSH CARRIAGE SERVICE	COM	US	USD	AAA	215,799.24	215,799.24	0.00%
US15135B1017	CENTENE ODSH CENTENE	COM	US	USD	AAA	3,189,971.75	3,189,971.75	0.06%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	54,670.43	54,670.43	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	11,464,543.22	11,464,543.22	0.22%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	18,103,298.06	18,103,298.06	0.35%
US18915M1071	CLOUDFLARE ODSH CLOUDFLARE	COM	US	USD	AAA	1,696,274.88	1,696,274.88	0.03%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	1,800,008.99	1,800,008.99	0.04%
US1925761066	COHU ODSH COHU	COM	US	USD	AAA	145,887.86	145,887.86	0.00%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	4,681,342.97	4,681,342.97	0.09%
US20563P1012	COMPX INTL ODSH COMPX INTL	COM	US	USD	AAA	22,703.16	22,703.16	0.00%
US20825C1045	CONOCOPHILLIPS ODSH CONOCOPHILLIPS	COM	US	USD	AAA	8,689,955.99	8,689,955.99	0.17%
US2091151041	CONSOLIDATED EDI ODSH CONSOLIDATED EDI	COM	US	USD	AAA	18,141,622.20	18,141,622.20	0.35%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	16,978,030.01	16,978,030.01	0.33%
US22160N1090	COSTAR GRP ODSH COSTAR GRP	COM	US	USD	AAA	1,152,836.51	1,152,836.51	0.02%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	19,704,982.48	19,704,982.48	0.38%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	AAA	4,799,818.37	4,799,818.37	0.09%
US2333311072	DTE ENERGY ODSH DTE ENERGY	COM	US	USD	AAA	1,050,590.70	1,050,590.70	0.02%
US2371941053	DARDEN ODSH DARDEN	COM	US	USD	AAA	9,202,901.76	9,202,901.76	0.18%
US2435371073	DECKERS OUTDOOR ODSH DECKERS OUTDOOR	COM	US	USD	AAA	6,867,975.62	6,867,975.62	0.13%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	8,281.44	8,281.44	0.00%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	3,189,926.33	3,189,926.33	0.06%
US2567461080	DOLLAR TREE ODSH DOLLAR TREE	COM	US	USD	AAA	2,821,087.10	2,821,087.10	0.05%
US25746U1097	DOMINION US ODSH DOMINION US	COM	US	USD	AAA	1,355,385.34	1,355,385.34	0.03%
US25787G1004	DONNELLEY FINCL ODSH DONNELLEY FINCL	COM	US	USD	AAA	292,292.86	292,292.86	0.01%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	32,062,921.46	32,062,921.46	0.63%
US26884L1098	EQT CORP ODSH EQT CORP	COM	US	USD	AAA	172,292.01	172,292.01	0.00%
US2786421030	EBAY ODSH EBAY	COM	US	USD	AAA	954,526.74	954,526.74	0.02%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	18,102,661.00	18,102,661.00	0.35%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	33,863,536.04	33,863,536.04	0.66%
US29084Q1004	EMCOR GRP ODSH EMCOR GRP	COM	US	USD	AAA	343,314.14	343,314.14	0.01%
US29261A1007	ENCOMPASS HEALTH ODSH ENCOMPASS HEALTH	COM	US	USD	AAA	60,990,383.32	60,990,383.32	1.19%
US29364G1031	ENTERGY ODSH ENTERGY	COM	US	USD	AAA	7,560,816.76	7,560,816.76	0.15%
US29786A1060	ETSY ODSH ETSY	COM	US	USD	AAA	20,022,117.86	20,022,117.86	0.39%
US29977A1051	EVERCORE US ODSH EVERCORE US	COM	US	USD	AAA	86,831,425.25	86,831,425.25	1.69%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	54,352.34	54,352.34	0.00%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	2,565,298.61	2,565,298.61	0.05%
US3119001044	FASTENAL ODSH FASTENAL	COM	US	USD	AAA	2,611,716.79	2,611,716.79	0.05%
US3205171057	FRST HORIZON ODSH FRST HORIZON	COM	US	USD	AAA	20,652,336.40	20,652,336.40	0.40%
US32051X1081	FIRST HAWAIIAN ODSH FIRST HAWAIIAN	COM	US	USD	AAA	1,145,889.96	1,145,889.96	0.02%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3453708600	FORD MOTOR ODSH FORD MOTOR	COM	US	USD	AAA	1,093,795.81	1,093,795.81	0.02%
US36237H1014	G 3 APPARL GRP ODSH G 3 APPARL GRP	COM	US	USD	AAA	6,187,731.92	6,187,731.92	0.12%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	1,263,392.81	1,263,392.81	0.02%
US3696043013	GE ODSH GE	COM	US	USD	AAA	10,453,767.31	10,453,767.31	0.20%
US37959E1029	GLOBE LIFE ODSH GLOBE LIFE	COM	US	USD	AAA	3,254,049.43	3,254,049.43	0.06%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	13,215,480.68	13,215,480.68	0.26%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	87,710.53	87,710.53	0.00%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	AAA	344,476.64	344,476.64	0.01%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	22,620,355.30	22,620,355.30	0.44%
US43940T1097	HOPE BANCORP ODSH HOPE BANCORP	COM	US	USD	AAA	177,878.02	177,878.02	0.00%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	663,817.89	663,817.89	0.01%
US45167R1041	IDEX ODSH IDEX	COM	US	USD	AAA	8,868,816.04	8,868,816.04	0.17%
US4523081093	ILLINOIS TOOL ODSH ILLINOIS TOOL	COM	US	USD	AAA	2,256,974.58	2,256,974.58	0.04%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	1,572,699.09	1,572,699.09	0.03%
US45826H1095	INTEGER HOLDINGS ODSH INTEGER HOLDINGS	COM	US	USD	AAA	20,168,493.19	20,168,493.19	0.39%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	84,899,696.24	84,899,696.24	1.66%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	96,660,664.43	96,660,664.43	1.88%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	57,566,315.83	57,566,315.83	1.12%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	103,976,465.04	103,976,465.04	2.03%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	1,570,808.66	1,570,808.66	0.03%
US48251W1045	KKR & CO ODSH KKR & CO	COM	US	USD	AAA	103,976,474.99	103,976,474.99	2.03%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	23,000,601.25	23,000,601.25	0.45%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	AAA	10,604,046.06	10,604,046.06	0.21%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	AAA	3,287,330.00	3,287,330.00	0.06%
US5010441013	KROGER ODSH KROGER	COM	US	USD	AAA	2,604,061.29	2,604,061.29	0.05%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	54,483.29	54,483.29	0.00%
US5260571048	LENNAR ODSH LENNAR	COM	US	USD	AAA	11,010,131.97	11,010,131.97	0.21%
US5312297550	FORMULA ONE ODSH FORMULA ONE	COM	US	USD	AAA	2,791,685.26	2,791,685.26	0.05%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	102,392,465.73	102,392,465.73	2.00%
US5370081045	LITTELFUSE ODSH LITTELFUSE	COM	US	USD	AAA	1,776,130.85	1,776,130.85	0.03%
US55024U1097	LUMENTUM HLDG ODSH LUMENTUM HLDG	COM	US	USD	AAA	54,112.51	54,112.51	0.00%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	7,589,842.18	7,589,842.18	0.15%
US5663301068	MARCUS CORP ODSH MARCUS CORP	COM	US	USD	AAA	473,174.17	473,174.17	0.01%
US5705351048	MARKEL GRP ODSH MARKEL GRP	COM	US	USD	AAA	701,695.38	701,695.38	0.01%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	15,754,463.50	15,754,463.50	0.31%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	7,509,762.88	7,509,762.88	0.15%
US5797802064	MCCORMICK ODSH MCCORMICK	COM	US	USD	AAA	116,734.23	116,734.23	0.00%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	319,802.91	319,802.91	0.01%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	2,756,927.23	2,756,927.23	0.05%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	2,616,270.01	2,616,270.01	0.05%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	1,528,097.96	1,528,097.96	0.03%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	27,323,986.42	27,323,986.42	0.53%
US6177001095	MORNINGSTAR ODSH MORNINGSTAR	COM	US	USD	AAA	8,120,756.89	8,120,756.89	0.16%
US6323471002	NATHAN S FAMOUS ODSH NATHAN S FAMOUS	COM	US	USD	AAA	2,213,656.13	2,213,656.13	0.04%
US64110D1046	NETAPP ODSH NETAPP	COM	US	USD	AAA	298,978.79	298,978.79	0.01%
US6525262035	NEWTEKONE ODSH NEWTEKONE	COM	US	USD	AAA	114,608.41	114,608.41	0.00%
US66405S1006	NORTHEAST BNK ODSH NORTHEAST BNK	COM	US	USD	AAA	636,146.70	636,146.70	0.01%
US6703461052	NUCOR ODSH NUCOR	COM	US	USD	AAA	814,565.57	814,565.57	0.02%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	30,986,919.20	30,986,919.20	0.60%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	13,837,771.54	13,837,771.54	0.27%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,601,217.08	10,601,217.08	0.21%
US6795801009	OLD DOMINION ODSH OLD DOMINION	COM	US	USD	AAA	21,103.20	21,103.20	0.00%
US6820951043	OMEGA FLEX ODSH OMEGA FLEX	COM	US	USD	AAA	42,242.29	42,242.29	0.00%
US6821891057	ON SEMICONDUCTOR ODSH ON SEMICONDUCTOR	COM	US	USD	AAA	35,601.10	35,601.10	0.00%
US68268W1036	ONEMAIN HOLDINGS ODSH ONEMAIN HOLDINGS	COM	US	USD	AAA	13,108,644.96	13,108,644.96	0.26%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	10,604,485.67	10,604,485.67	0.21%
US68417L1070	ORANGE BANCORP ODSH ORANGE BANCORP	COM	US	USD	AAA	133,347.95	133,347.95	0.00%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	1,290,752.96	1,290,752.96	0.03%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	1,157,690.18	1,157,690.18	0.02%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	54,562.44	54,562.44	0.00%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	1,821,481.36	1,821,481.36	0.04%
US7416231022	PRIMO BRANDS ODSH PRIMO BRANDS	COM	US	USD	AAA	745,529.58	745,529.58	0.01%
US7458671010	PULTEGROUP ODSH PULTEGROUP	COM	US	USD	AAA	1,270,187.99	1,270,187.99	0.02%
US74624M1027	EVERPURE ODSH EVERPURE	COM	US	USD	AAA	194,640.12	194,640.12	0.00%
US74834L1008	QUESTDIAGNOSTICS ODSH QUESTDIAGNOSTICS	COM	US	USD	AAA	6,967,088.99	6,967,088.99	0.14%
US7512121010	RALPH LAUREN ODSH RALPH LAUREN	COM	US	USD	AAA	3,189,853.12	3,189,853.12	0.06%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	62,228,311.11	62,228,311.11	1.21%
US7607591002	REPUBLIC SERVS ODSH REPUBLIC SERVS	COM	US	USD	AAA	17,923,939.73	17,923,939.73	0.35%
US7739031091	ROCKWELL AUTOMAT ODSH ROCKWELL AUTOMAT	COM	US	USD	AAA	473.26	473.26	0.00%
US78351F1075	RYAN SPECIALTY ODSH RYAN SPECIALTY	COM	US	USD	AAA	1,629,286.90	1,629,286.90	0.03%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	18,141,523.94	18,141,523.94	0.35%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	244,888.50	244,888.50	0.00%
US81768T1088	SERVISFIRST ODSH SERVISFIRST	COM	US	USD	AAA	159,908.13	159,908.13	0.00%
US8425871071	SOUTHERN CO ODSH SOUTHERN CO	COM	US	USD	AAA	4,300,723.26	4,300,723.26	0.08%
US84472E1029	SOUTHSTATE BANK ODSH SOUTHSTATE BANK	COM	US	USD	AAA	2,327,144.81	2,327,144.81	0.05%
US8447411088	SOUTHWEST ODSH SOUTHWEST	COM	US	USD	AAA	4,883,724.30	4,883,724.30	0.10%
US8574771031	STATE STREET ODSH STATE STREET	COM	US	USD	AAA	19,916,709.47	19,916,709.47	0.39%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	61,419,324.74	61,419,324.74	1.20%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8636671013	STRYKER ODSH STRYKER	COM	US	USD	AAA	3,189,606.93	3,189,606.93	0.06%
US8716071076	SYNOPSIS ODSH SYNOPSIS	COM	US	USD	AAA	1,183,889.27	1,183,889.27	0.02%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	4,210,664.22	4,210,664.22	0.08%
US8726571016	TPG ODSH TPG	COM	US	USD	AAA	75,596,844.26	75,596,844.26	1.47%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	16,571,676.00	16,571,676.00	0.32%
US88033G4073	TENET HEALTHCARE ODSH TENET HEALTHCARE	COM	US	USD	AAA	1,615,297.53	1,615,297.53	0.03%
US89832Q1094	TRUIST FINANCIAL ODSH TRUIST FINANCIAL	COM	US	USD	AAA	627,181.13	627,181.13	0.01%
US912797TV96	UST BILL 02/18/27 US TREASURY	GOV	US	USD	AAA	603,830.30	603,830.30	0.01%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	335,325.87	335,325.87	0.01%
US912810FM54	UST 6.250 05/15/30 US TREASURY	GOV	US	USD	AAA	171,528.31	171,528.31	0.00%
US912810FP85	UST 5.375 02/15/31 US TREASURY	GOV	US	USD	AAA	2,129.56	2,129.56	0.00%
US912810FQ68	UST 3.375 04/15/32 US TREASURY	GOV	US	USD	AAA	27,572.14	27,572.14	0.00%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	820,230.90	820,230.90	0.02%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	605,016.83	605,016.83	0.01%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	AAA	943,147.53	943,147.53	0.02%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	1,004,129.57	1,004,129.57	0.02%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	1,336,666.71	1,336,666.71	0.03%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	2,061,214.11	2,061,214.11	0.04%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	1,126,595.46	1,126,595.46	0.02%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	358,319.50	358,319.50	0.01%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	1,458,177.36	1,458,177.36	0.03%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	143,578.87	143,578.87	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	573,826.40	573,826.40	0.01%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	65.29	65.29	0.00%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	165,784.18	165,784.18	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	44,558.24	44,558.24	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	147.15	147.15	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	25,806.02	25,806.02	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	128,576.65	128,576.65	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	10,738.45	10,738.45	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	97.95	97.95	0.00%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	AAA	63.22	63.22	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	64.73	64.73	0.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	431,568.58	431,568.58	0.01%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	7,193,212.50	7,193,212.50	0.14%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	139.41	139.41	0.00%
US912810TE82	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	AAA	61.08	61.08	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	166.89	166.89	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	55,599.97	55,599.97	0.00%

Collateral data - as at 01/04/2026

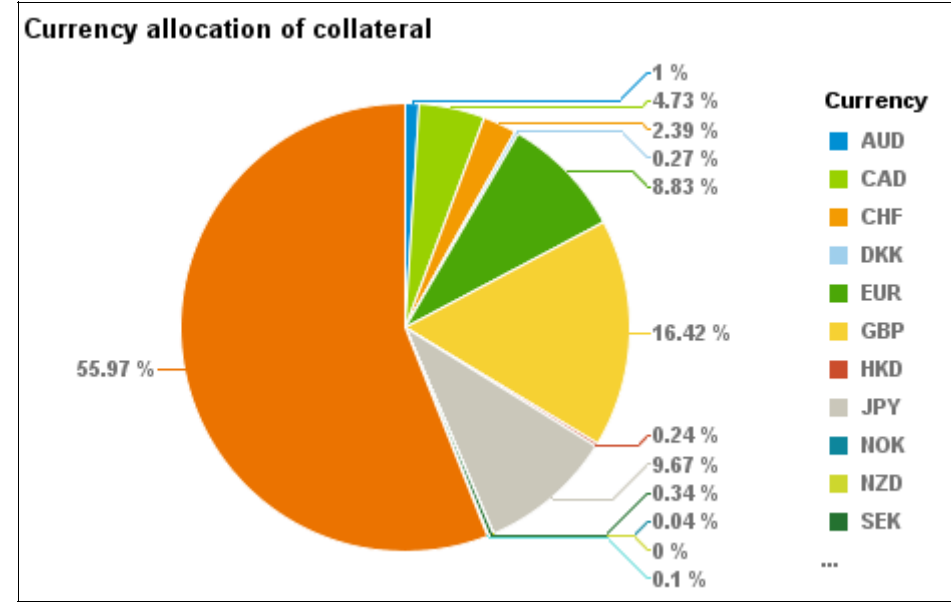
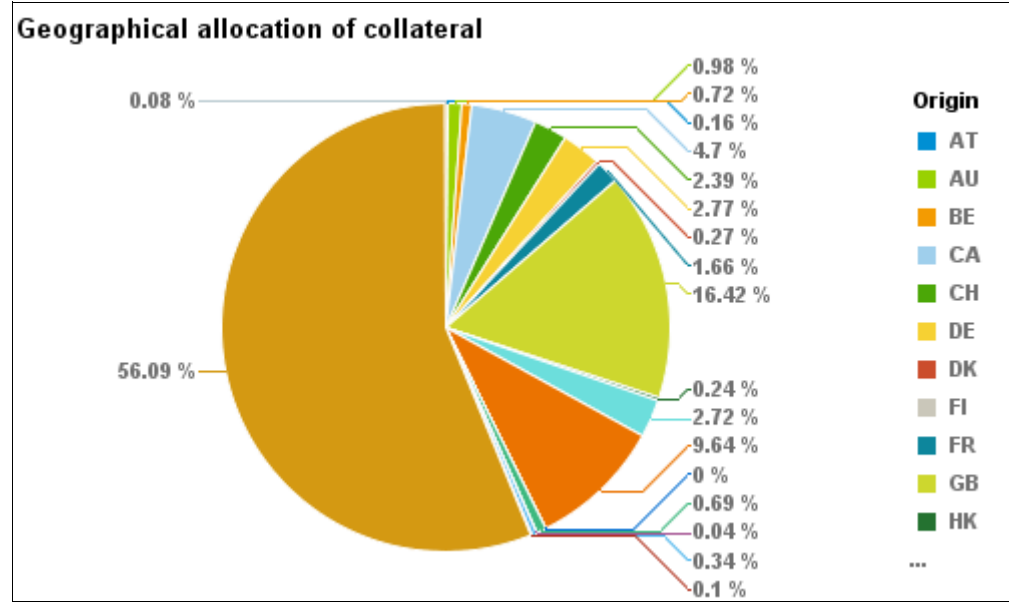
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	347,566.55	347,566.55	0.01%
US912810TS78	UST 3.875 05/15/43 US TREASURY	GOV	US	USD	AAA	604,949.08	604,949.08	0.01%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	5,170,164.03	5,170,164.03	0.10%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	2,964,415.31	2,964,415.31	0.06%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	20,483,989.04	20,483,989.04	0.40%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	196.45	196.45	0.00%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	8,598,836.94	8,598,836.94	0.17%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	3,150,217.57	3,150,217.57	0.06%
US912810UM89	UST 4.750 08/15/55 US TREASURY	GOV	US	USD	AAA	347,550.68	347,550.68	0.01%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	7,239.50	7,239.50	0.00%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	1,584.51	1,584.51	0.00%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	481.14	481.14	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	990.05	990.05	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	36,207.08	36,207.08	0.00%
US912828YS30	UST 1.750 11/15/29 US TREASURY	GOV	US	USD	AAA	489,973.71	489,973.71	0.01%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	843,459.63	843,459.63	0.02%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	149,186.88	149,186.88	0.00%
US912828ZS21	UST 0.500 05/31/27 US TREASURY	GOV	US	USD	AAA	460,041.60	460,041.60	0.01%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	21,388,883.35	21,388,883.35	0.42%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	21,369,053.89	21,369,053.89	0.42%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	AAA	8,598,960.54	8,598,960.54	0.17%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	25,188.20	25,188.20	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	99,156.18	99,156.18	0.00%
US91282CES61	UST 2.750 05/31/29 US TREASURY	GOV	US	USD	AAA	21,388,963.57	21,388,963.57	0.42%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	249,704.10	249,704.10	0.00%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	1,087.65	1,087.65	0.00%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	AAA	112,081.51	112,081.51	0.00%
US91282CFR79	UST 1.625 10/15/27 US TREASURY	GOV	US	USD	AAA	21,389,030.16	21,389,030.16	0.42%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	372,619.56	372,619.56	0.01%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,076,935.58	3,076,935.58	0.06%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	15,344.25	15,344.25	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,441.85	1,441.85	0.00%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	87,343.69	87,343.69	0.00%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	AAA	73,345.05	73,345.05	0.00%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	1,080.62	1,080.62	0.00%
US91282CHU80	UST 4.375 08/15/26 US TREASURY	GOV	US	USD	AAA	8,466,283.24	8,466,283.24	0.17%
US91282CJA09	UST 4.625 09/30/28 US TREASURY	GOV	US	USD	AAA	8,596,353.52	8,596,353.52	0.17%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	457,684.78	457,684.78	0.01%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	2,135,059.21	2,135,059.21	0.04%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	802.10	802.10	0.00%
US91282CJY84	UST 1.750 01/15/34 US TREASURY	GOV	US	USD	AAA	21,387,024.51	21,387,024.51	0.42%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	356,856.49	356,856.49	0.01%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	AAA	3,076,650.42	3,076,650.42	0.06%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	30,394,253.11	30,394,253.11	0.59%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	347,580.97	347,580.97	0.01%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	8,598,576.47	8,598,576.47	0.17%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	465,671.33	465,671.33	0.01%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	2,276,310.08	2,276,310.08	0.04%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	6,646,182.17	6,646,182.17	0.13%
US91282CLG41	UST 3.750 08/15/27 US TREASURY	GOV	US	USD	AAA	86.76	86.76	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	1,891,113.04	1,891,113.04	0.04%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	537,777.44	537,777.44	0.01%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	196.82	196.82	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	159,012.74	159,012.74	0.00%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	34,104,443.88	34,104,443.88	0.66%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	604,026.71	604,026.71	0.01%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	26,198.82	26,198.82	0.00%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	AAA	866,009.50	866,009.50	0.02%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	AAA	864,924.02	864,924.02	0.02%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	AAA	1,615,550.51	1,615,550.51	0.03%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	104,171.22	104,171.22	0.00%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	703.24	703.24	0.00%
US91282CNT44	UST 4.250 08/15/35 US TREASURY	GOV	US	USD	AAA	347,551.64	347,551.64	0.01%
US91282CPA35	UST 3.625 09/30/30 US TREASURY	GOV	US	USD	AAA	8,597,773.50	8,597,773.50	0.17%
US91282CPD73	UST 3.625 10/31/30 US TREASURY	GOV	US	USD	AAA	611,244.31	611,244.31	0.01%
US91282CPD73	UST 3.625 10/31/30 US TREASURY	GOV	US	USD	AAA	8,595,043.46	8,595,043.46	0.17%
US91282CPQ86	UST 3.875 12/31/32 US TREASURY	GOV	US	USD	AAA	134,385.30	134,385.30	0.00%
US91282CPW54	UST 3.750 01/31/31 US TREASURY	GOV	US	USD	AAA	703,380.07	703,380.07	0.01%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	249,422.10	249,422.10	0.00%
US91359V1070	UNVRSL INS HLDG ODSH UNVRSL INS HLDG	COM	US	USD	AAA	5,135.33	5,135.33	0.00%
US91529Y1064	UNUM GROUP ODSH UNUM GROUP	COM	US	USD	AAA	326,376.50	326,376.50	0.01%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	588.85	588.85	0.00%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	610,586.37	610,586.37	0.01%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	6,151,950.29	6,151,950.29	0.12%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	54,598.52	54,598.52	0.00%
US9478901096	WEBSTER FIN ODSH WEBSTER FIN	COM	US	USD	AAA	86,100,389.34	86,100,389.34	1.68%
US9576381092	WEST ALLNCE ODSH WEST ALLNCE	COM	US	USD	AAA	1,090,887.45	1,090,887.45	0.02%
US9897011071	ZIONS BANCORP ODSH ZIONS BANCORP	COM	US	USD	AAA	63,138,104.42	63,138,104.42	1.23%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
XS2259629280	LNBAD 0.610 11/17/50 28 MTN LKB BW FORDERBNK	BND	DE	EUR	AAA	1,241,750.20	1,430,752.29	0.03%
XS2387332609	ALBTA 3.225 09/16/41 MTN ALBERTA	BND	CA	NZD	AAA	267,568.39	153,253.17	0.00%
XS2919906573	IDA 2.800 10/17/34 MTN INTERNATIONAL DE	BND	US	EUR	AAA	2,721,046.85	3,135,207.06	0.06%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	12,825,933.74	12,825,933.74	0.25%
XS3218787417	IDA 3.625 10/28/50 MTN INTERNATIONAL DE	BND	US	EUR	AAA	2,677,828.89	3,085,411.06	0.06%
	Unknown Company Description	UNK		CAD		3,288,119.97	2,356,161.39	0.05%
	Unknown Company Description	UNK		JPY		195,253,506.71	1,227,314.67	0.02%
	Unknown Company Description	UNK		USD		601,854.98	601,854.98	0.01%
	Unknown Company Description	UNK		USD		167,114.37	167,114.37	0.00%
						Total:	5,129,845,850.31	100.00%



Counterparts

Number of counterparties with exposure exceeding 3% of the Fund's NAV

No.	Major Name	Market Value
1	BARCLAYS BANK PLC (PARENT)	791,188,822.45
2	BNP PARIBAS FINANCIAL MARKETS (P)	630,584,915.53
3	NBC Global Finance Limited (Parent)	426,125,111.20

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	773,360,088.65
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	634,653,284.21
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	436,655,796.66
4	NBC Global Finance Limited (Parent)	426,157,939.68
5	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	416,897,597.70