



Securities Lending Report

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

Report as at 01/04/2026

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL CORP BD UCITS ETF - 984124
Replication Mode	Physical replication
ISIN Code	IE00BFYDNS83
Total net assets (AuM)	4,029,987,785
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)	829,903,888.84
Current percentage on loan (in % of the fund AuM)	20.59%
Collateral value (cash and securities) in USD (base currency)	1,007,312,984.00
Collateral value (cash and securities) in % of loan	121%

Securities lending statistics	
12-month average on loan in USD (base currency)	487,905,097.47
12-month average on loan as a % of the fund AuM	16.84%
12-month maximum on loan in USD	821,810,446.04
12-month maximum on loan as a % of the fund AuM	21.89%
Gross Return for the fund over the last 12 months in (base currency fund)	982,649.30
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0339%

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	69,195.46	79,727.44	0.01%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	1,650,089.00	1,901,242.78	0.19%
AT0000A1ZGE4	ATGV 0.750 02/20/28 AUSTRIA	GOV	AT	EUR	AA1	1,617,985.13	1,864,252.51	0.19%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	149,159.86	171,862.91	0.02%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	1,350,082.80	1,555,573.78	0.15%
AT0000A33SK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	AA1	51,109.78	58,889.00	0.01%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	1,633,954.89	1,882,652.96	0.19%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	99.49	114.63	0.00%
AT0000A3RVH9	ATGV 3.200 02/20/36 AUSTRIA	GOV	AT	EUR	AA1	332,644.70	383,275.29	0.04%
AT0000A3T279	ATGV 3.750 03/20/56 AUSTRIA	GOV	AT	EUR	AA1	332,650.36	383,281.80	0.04%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU0000451593	AUGV 4.750 10/21/37 AUSTRALIA	GOV	AU	AUD	AAA	1,995.11	1,366.48	0.00%
AU000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	AAA	456,009.29	312,327.34	0.03%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	AAA	831.25	569.34	0.00%
AU3CB0271955	TCV 2.250 11/20/41 MTN TREASURY CORP VIC	BND	AU	AUD	AAA	2,767,022.36	1,895,173.54	0.19%
AU3CB0271989	QTC 2.250 11/20/41 MTN QTC	BND	AU	AUD	AAA	16,302,487.25	11,165,808.78	1.11%
AU3CB0325223	IDA 4.000 08/29/30 MTN INTERNATIONAL DE	BND	US	AUD	AAA	5,868,628.86	4,019,508.59	0.40%
AU3SG0002249	NSWTC 2.250 11/20/40 TCORP	BND	AU	AUD	AAA	13,582,472.07	9,302,831.13	0.92%
AU3SG0002256	TCV 2.000 11/20/37 MTN TREASURY CORP VIC	BND	AU	AUD	AAA	16,302,981.24	11,166,147.12	1.11%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	77,413.39	53,021.55	0.01%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	73,077.10	84,199.89	0.01%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	AA3	1,235.42	1,423.46	0.00%
BE0000351602	BEGV 10/22/27 BELGIUM	GOV	BE	EUR	AA3	975.27	1,123.72	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	23,992.45	27,644.25	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	0.98	1.13	0.00%
BE0000367764	BEGV 4.350 06/22/56 BELGIUM	GOV	BE	EUR	AA3	55.66	64.13	0.00%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	2,990,181.13	2,142,667.96	0.21%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	1,009,278.75	723,216.80	0.07%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	379,798.59	272,151.50	0.03%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	51,480.44	36,889.23	0.00%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	9,822.93	7,038.80	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	877,984.90	629,135.84	0.06%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	2,993,898.39	2,145,331.63	0.21%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	57,941.15	41,518.77	0.00%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	1,128,526.38	808,665.83	0.08%
CA135087L930	CAGV 1.000 09/01/26 CANADA	GOV	CA	CAD	AAA	433,782.06	310,834.32	0.03%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	100,907.81	72,307.30	0.01%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	517,086.19	370,527.39	0.04%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	2,740,510.64	1,963,762.10	0.19%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	831,815.99	596,052.68	0.06%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	764,182.05	547,588.37	0.05%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	3,813,947.95	2,732,952.87	0.27%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	264,571.54	189,583.49	0.02%
CA135087T461	CAGV 2.500 08/01/27 CANADA	GOV	CA	CAD	AAA	333,488.69	238,967.31	0.02%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	2,996,686.77	2,147,329.70	0.21%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	526,855.46	377,527.74	0.04%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	2,997,246.89	2,147,731.06	0.21%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	598,384.92	428,783.45	0.04%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	44,754.97	32,069.98	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	509,921.37	365,393.31	0.04%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	2,990,986.33	2,143,244.95	0.21%
CA1350Z7EM25	CAGV 11/04/26 CANADA	GOV	CA	CAD	AAA	1,971.44	1,412.67	0.00%
CA1350Z7ER12	CAGV 12/30/26 CANADA	GOV	CA	CAD	AAA	981.52	703.33	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	159,224.47	183,459.42	0.02%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	AAA	1,618,362.58	1,864,687.40	0.19%
DE0001102408	DEGV 08/15/26 GERMANY	GOV	DE	EUR	AAA	1,402.02	1,615.42	0.00%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	1.32	1.52	0.00%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	AAA	22,833.75	26,309.19	0.00%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	AAA	1,618,238.98	1,864,544.99	0.19%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	0.41	0.47	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	0.79	0.91	0.00%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	2,560,755.12	2,950,517.93	0.29%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	2,576,684.92	2,968,872.35	0.29%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	13,931.14	16,051.55	0.00%
DE000A289NL9	BRAND 0.010 06/26/28 BRANDENBURG	BND	DE	EUR	AAA	933.37	1,075.44	0.00%
DE000A3MQTH8	HAMBURG CIT OMUN HAMBURG CIT	MIS	DE	EUR	AAA	2,934.76	3,381.45	0.00%
DE000A460EG5	NIEDE 2.625 04/15/31 NIEDERSACHSEN	BND	DE	EUR	AAA	58,974.91	67,951.25	0.01%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	646.79	745.24	0.00%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	1,374,305.32	1,583,483.12	0.16%
DE000BU22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	AAA	2,525,746.14	2,910,180.37	0.29%
DE000BU25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	AAA	110,160.28	126,927.35	0.01%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	2,560,785.98	2,950,553.50	0.29%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	1.02	1.17	0.00%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	1,736,993.38	2,001,374.55	0.20%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	2,560,755.08	2,950,517.89	0.29%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	464,642.07	535,363.48	0.05%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	512.79	590.84	0.00%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	40.78	46.99	0.00%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	2,560,754.92	2,950,517.71	0.29%
DE000BU35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	169,930.64	195,795.14	0.02%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	10,376,552.20	1,599,985.90	0.16%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	21,872,723.71	3,372,608.63	0.33%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	69,320.92	10,688.76	0.00%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	10,121,161.88	1,560,606.64	0.15%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	10,690,230.12	1,648,352.66	0.16%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	29,032.83	4,476.64	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	31,697,483.48	4,887,512.30	0.49%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	3,597,561.77	554,716.83	0.06%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	31,697,482.97	4,887,512.22	0.49%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	6,569,707.01	1,012,999.15	0.10%
EU000A3K4EN5	EUUNI 3.125 12/05/28 MTN EU	BND	BE	EUR	AA3	119,584.79	137,786.33	0.01%
EU000A4ERV2	EUUNI 3.250 12/12/36 MTN EU	BND	BE	EUR	AA3	606.57	698.90	0.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	13,138.14	15,137.85	0.00%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	354,615.98	408,590.73	0.04%
FR0000571192	FRGV IO STR 04/25/29 FRANCE	GOV	FR	EUR	AA2	46,839.70	53,969.00	0.01%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	AA2	22,652.31	26,100.13	0.00%
FR0010773192	FRGV 4.500 04/25/41 FRANCE	GOV	FR	EUR	AA2	420,095.45	484,036.59	0.05%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,669,533.78	1,923,647.18	0.19%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	180.96	208.50	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	2,026.57	2,335.02	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	307,467.29	354,265.72	0.04%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	760,176.77	875,880.39	0.09%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	AA2	283,440.90	326,582.36	0.03%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	2,674.81	3,081.93	0.00%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	11,136.96	12,832.07	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	232,144.09	267,477.86	0.03%
FR0014008181	FRGV 0.100 07/25/53 FRANCE	GOV	FR	EUR	AA2	25,587.39	29,481.95	0.00%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	12,984,770.91	14,961,133.59	1.49%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	332,672.40	383,307.20	0.04%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	2,594,272.89	2,989,137.31	0.30%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	813.96	937.85	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	4,991.03	5,750.69	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	690,840.80	795,991.06	0.08%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	332,676.47	383,311.90	0.04%
FR0014016CV2	FRGV 4.400 05/25/57 FRANCE	GOV	FR	EUR	AA2	64,364.68	74,161.38	0.01%
FR0014016G71	FRGV 2.400 09/24/29 FRANCE	GOV	FR	EUR	AA2	87,796.52	101,159.69	0.01%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	0.98	1.29	0.00%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	1,023,749.22	1,350,018.10	0.13%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	492.08	648.91	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	210,622.90	277,748.42	0.03%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	84,175.97	111,002.85	0.01%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	1.31	1.73	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,023,749.72	1,350,018.76	0.13%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	310.17	409.02	0.00%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	392,783.89	517,964.12	0.05%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	2.30	3.03	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	455.97	601.29	0.00%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	392,783.27	517,963.30	0.05%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BNNGP882	UKTI 01/8 03/22/51 UK Treasury	GIL	GB	GBP	AA3	7,520.67	9,917.51	0.00%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	18,695.80	24,654.15	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	392,783.71	517,963.88	0.05%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,015,874.53	1,339,633.74	0.13%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	3,221.59	4,248.31	0.00%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	392,783.80	517,964.00	0.05%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	3,005.80	3,963.75	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	5,812,693.11	7,665,198.40	0.76%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	4,797,497.80	6,326,460.35	0.63%
GB00BT7J0027	UKT 4.5 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	392,783.30	517,963.34	0.05%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	AA3	5,777,705.13	7,619,059.75	0.76%
GB00BVP99905	GBGV 4.625 03/07/37 UNITED KINGDOM	GOV	GB	GBP	AA3	252.71	333.25	0.00%
GB00BYMZ75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	1,015,874.95	1,339,634.30	0.13%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	2,343.59	3,090.49	0.00%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	392,783.84	517,964.05	0.05%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	1,049,512.34	1,383,991.92	0.14%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	9,601,555.67	9,601,555.67	0.95%
IE000IVNQZ81	TE CONNECTIVITY ODSH TE CONNECTIVITY	COM	US	USD	AAA	5,419,679.57	5,419,679.57	0.54%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	9,601,383.91	9,601,383.91	0.95%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	AAA	8,982,166.70	8,982,166.70	0.89%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	603,022.77	603,022.77	0.06%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	9,601,254.07	9,601,254.07	0.95%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	9,601,513.20	9,601,513.20	0.95%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	4,125,242.46	4,125,242.46	0.41%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	83,830,472.69	526,937.37	0.05%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	777,526,851.62	4,887,339.17	0.49%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	886,305,333.70	5,571,093.48	0.55%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	879,918,226.75	5,530,945.73	0.55%
JP1024791RC2	JPGV 1.000 12/01/27 JAPAN	GOV	JP	JPY	A1	1,304,071,253.15	8,197,065.48	0.81%
JP1024801S13	JPGV 1.100 01/01/28 JAPAN	GOV	JP	JPY	A1	10,518,914.24	66,119.26	0.01%
JP1024801S13	JPGV 1.100 01/01/28 JAPAN	GOV	JP	JPY	A1	17,626,248,799.58	110,794,188.01	11.00%
JP1024811S29	JPGV 1.300 02/01/28 JAPAN	GOV	JP	JPY	A1	221,767,837.86	1,393,977.12	0.14%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	1,304,033,387.80	8,196,827.47	0.81%
JP1051811RA8	JPGV 1.300 09/20/30 JAPAN	GOV	JP	JPY	A1	1,304,036,012.29	8,196,843.97	0.81%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	917,968,474.52	5,770,120.06	0.57%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	222,209.59	1,396.75	0.00%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	7,467,495.89	46,938.81	0.00%
JP1103801RA7	JPGV 1.700 09/20/35 JAPAN	GOV	JP	JPY	A1	767,664,838.10	4,825,349.02	0.48%
JP1103811S13	JPGV 2.100 12/20/35 JAPAN	GOV	JP	JPY	A1	1,434,941,642.63	9,019,683.99	0.90%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	281,678,798.04	1,770,562.42	0.18%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	530,603.83	3,335.24	0.00%
JP12009917C3	JPGV 2.100 12/20/27 JAPAN	GOV	JP	JPY	A1	886,326,455.56	5,571,226.25	0.55%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	886,301,979.13	5,571,072.39	0.55%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	121,379,317.58	762,960.01	0.08%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	30,499,441.38	191,711.85	0.02%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	35,532.47	223.35	0.00%
JP1201951S15	JPGV 3.200 12/20/45 JAPAN	GOV	JP	JPY	A1	39,458,774.47	248,027.98	0.02%
JP1201951S15	JPGV 3.200 12/20/45 JAPAN	GOV	JP	JPY	A1	886,317,090.45	5,571,167.38	0.55%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	121,354,539.05	762,804.26	0.08%
JP1300321A34	JPGV 2.300 03/20/40 JAPAN	GOV	JP	JPY	A1	121,354,346.04	762,803.04	0.08%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	121,347,586.54	762,760.56	0.08%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	23,903.86	27,542.17	0.00%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	2,055.63	2,368.50	0.00%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	358,665.60	413,256.72	0.04%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	48,053.35	55,367.37	0.01%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	42.78	49.29	0.00%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	112,388.53	129,494.76	0.01%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	18.59	21.42	0.00%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	510.54	588.25	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	471,603.65	543,384.66	0.05%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	8,647,787.00	8,647,787.00	0.86%
US013051ET04	ALBTA 4.500 01/24/34 ALBERTA	BND	CA	USD	AAA	8,073.42	8,073.42	0.00%
US013051EV59	ALBTA 4.500 06/26/29 ALBERTA	BND	CA	USD	AAA	5,121.58	5,121.58	0.00%
US013051EY98	ALBTA 4.300 11/02/35 ALBERTA	BND	CA	USD	AAA	386,002.94	386,002.94	0.04%
US01306GAC78	ALBTA 2.050 08/17/26 MTN ALBERTA	BND	CA	USD	AAA	247,928.30	247,928.30	0.02%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	3,026.26	3,026.26	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,325,478.35	6,325,478.35	0.63%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	25,933,096.98	25,933,096.98	2.57%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	1,784,370.95	1,784,370.95	0.18%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	25,933,131.58	25,933,131.58	2.57%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	25,932,596.30	25,932,596.30	2.57%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	9,601,251.20	9,601,251.20	0.95%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	25,933,087.88	25,933,087.88	2.57%
US1270971039	COTERRA ENERGY ODSH COTERRA ENERGY	COM	US	USD	AAA	4,125,293.64	4,125,293.64	0.41%
US15135B1017	CENTENE ODSH CENTENE	COM	US	USD	AAA	2,083,372.85	2,083,372.85	0.21%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	358.61	358.61	0.00%
US26884L1098	EQT CORP ODSH EQT CORP	COM	US	USD	AAA	1,375,818.38	1,375,818.38	0.14%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	4,125,414.75	4,125,414.75	0.41%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US427028AB18	CAGV 0.750 05/19/26 CANADA	GOV	CA	USD	AAA	581,904.83	581,904.83	0.06%
US45939E2C37	IDA 4.375 11/27/29 MTN INTERNATIONAL DE	BND	US	USD	AAA	2,826,629.74	2,826,629.74	0.28%
US4601461035	INTL PAPER ODSH INTL PAPER	COM	US	USD	AAA	47.08	47.08	0.00%
US5801351017	MCDONALD S CORP ODSH MCDONALD S CORP	COM	US	USD	AAA	25,930,089.33	25,930,089.33	2.57%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	563,659.99	563,659.99	0.06%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	998,939.90	998,939.90	0.10%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	6,325,500.98	6,325,500.98	0.63%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	25,930,849.28	25,930,849.28	2.57%
US68323ADP66	ONTAR 2.500 04/27/26 ONTARIO	BND	CA	USD	AAA	5,027.54	5,027.54	0.00%
US69351T1060	PPL ODSH PPL	COM	US	USD	AAA	2,042,276.49	2,042,276.49	0.20%
US7512121010	RALPH LAUREN ODSH RALPH LAUREN	COM	US	USD	AAA	4,125,216.76	4,125,216.76	0.41%
US8636671013	STRYKER ODSH STRYKER	COM	US	USD	AAA	4,125,126.75	4,125,126.75	0.41%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	30,058,238.92	30,058,238.92	2.98%
US912797TN70	UST BILL 07/16/26 US TREASURY	GOV	US	USD	AAA	692,599.53	692,599.53	0.07%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	584,024.13	584,024.13	0.06%
US912810FM54	UST 6.250 05/15/30 US TREASURY	GOV	US	USD	AAA	112,838.82	112,838.82	0.01%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	878,213.62	878,213.62	0.09%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	AAA	648,122.32	648,122.32	0.06%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	1,603.41	1,603.41	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	367,730.60	367,730.60	0.04%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	617,044.93	617,044.93	0.06%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	749,687.85	749,687.85	0.07%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	604,688.70	604,688.70	0.06%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	832,203.48	832,203.48	0.08%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	513,343.65	513,343.65	0.05%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	219,397.64	219,397.64	0.02%
US912810RS96	UST 2.500 05/15/46 US TREASURY	GOV	US	USD	AAA	5,571,278.84	5,571,278.84	0.55%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	130.58	130.58	0.00%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	827.79	827.79	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	6,034.63	6,034.63	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	1,223.85	1,223.85	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	116.70	116.70	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	97.95	97.95	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	2,274,214.59	2,274,214.59	0.23%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	843.14	843.14	0.00%
US912810SV17	UST 0.125 02/15/51 US TREASURY	GOV	US	USD	AAA	3,322,612.16	3,322,612.16	0.33%
US912810SW99	UST 1.875 02/15/41 US TREASURY	GOV	US	USD	AAA	69.32	69.32	0.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	12,851.47	12,851.47	0.00%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	75.61	75.61	0.00%

Collateral data - as at 01/04/2026

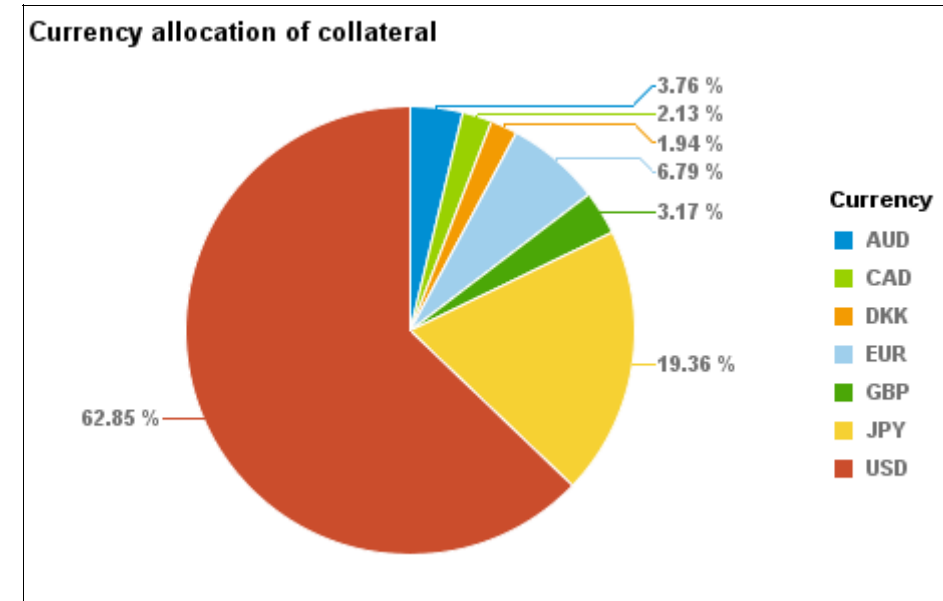
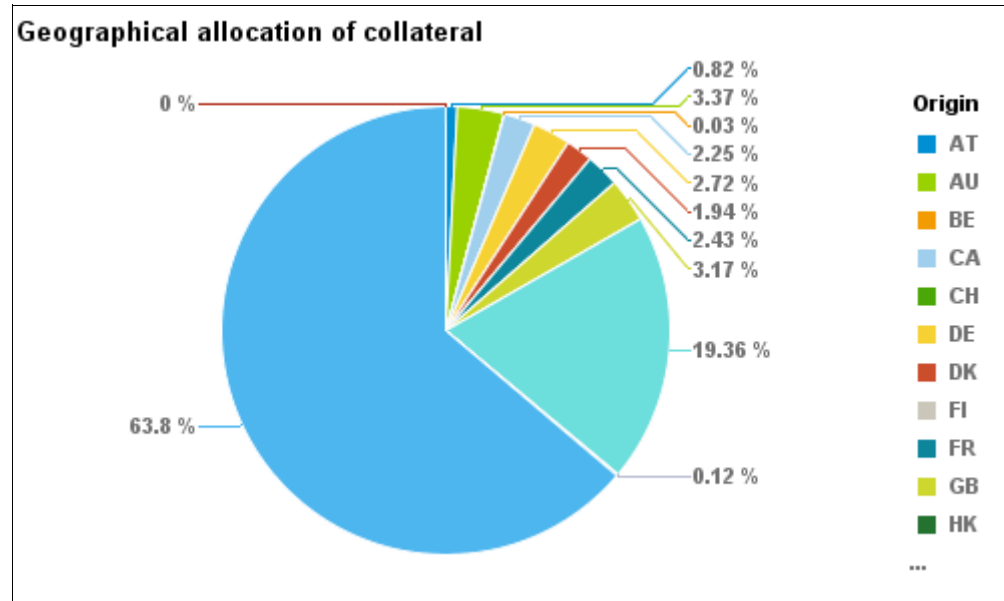
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	5,571,007.12	5,571,007.12	0.55%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	701,996.34	701,996.34	0.07%
US912810TE82	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	AAA	122.16	122.16	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	291.50	291.50	0.00%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	4,912.86	4,912.86	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	1,789,803.60	1,789,803.60	0.18%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	26,206.82	26,206.82	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	13,128,104.18	13,128,104.18	1.30%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	63,582.52	63,582.52	0.01%
US912810TL26	UST 4.000 11/15/52 US TREASURY	GOV	US	USD	AAA	39,249.76	39,249.76	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	19,542.55	19,542.55	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	16,352.34	16,352.34	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	23,713.40	23,713.40	0.00%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	100.34	100.34	0.00%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	76,515.51	76,515.51	0.01%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	6,325,505.86	6,325,505.86	0.63%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	687.56	687.56	0.00%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	72,726.24	72,726.24	0.01%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	14,961,119.84	14,961,119.84	1.49%
US912810UQ93	UST 4.625 11/15/45 US TREASURY	GOV	US	USD	AAA	2,166,433.71	2,166,433.71	0.22%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	97.77	97.77	0.00%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	98.27	98.27	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	34,338.66	34,338.66	0.00%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	2,574.83	2,574.83	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	1,420,444.10	1,420,444.10	0.14%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	106,014.57	106,014.57	0.01%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	74,207.94	74,207.94	0.01%
US912828ZV59	UST 0.500 06/30/27 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US912828ZZ63	UST 0.125 07/15/30 US TREASURY	GOV	US	USD	AAA	30,020,595.99	30,020,595.99	2.98%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	1,429,738.09	1,429,738.09	0.14%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	30,020,772.36	30,020,772.36	2.98%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	189,451.29	189,451.29	0.02%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	2,274,306.33	2,274,306.33	0.23%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	1,772,933.55	1,772,933.55	0.18%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	33,529.20	33,529.20	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	8,425,694.96	8,425,694.96	0.84%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	78,705.70	78,705.70	0.01%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	AAA	38,043.33	38,043.33	0.00%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	1,085,848.57	1,085,848.57	0.11%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	45,156.88	45,156.88	0.00%
US91282CGC91	UST 3.875 12/31/27 US TREASURY	GOV	US	USD	AAA	11,169.26	11,169.26	0.00%
US91282CGC91	UST 3.875 12/31/27 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	762,923.99	762,923.99	0.08%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	AAA	3,394,183.51	3,394,183.51	0.34%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	AAA	441,204.07	441,204.07	0.04%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	44,697.77	44,697.77	0.00%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	3,093,688.97	3,093,688.97	0.31%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	AAA	843,257.85	843,257.85	0.08%
US91282CJA09	UST 4.625 09/30/28 US TREASURY	GOV	US	USD	AAA	14,955,568.00	14,955,568.00	1.48%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	95,104.71	95,104.71	0.01%
US91282CJH51	UST 2.375 10/15/28 US TREASURY	GOV	US	USD	AAA	30,020,959.18	30,020,959.18	2.98%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	199,117.07	199,117.07	0.02%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	170,747.20	170,747.20	0.02%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	987.50	987.50	0.00%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	17,026.74	17,026.74	0.00%
US91282CKG59	UST 4.125 03/31/29 US TREASURY	GOV	US	USD	AAA	762,778.41	762,778.41	0.08%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	463,635.71	463,635.71	0.05%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	1,697.87	1,697.87	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	1,854,151.86	1,854,151.86	0.18%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	15,252.98	15,252.98	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	608.99	608.99	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	313,524.23	313,524.23	0.03%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,221,279.23	1,221,279.23	0.12%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	2,007,466.69	2,007,466.69	0.20%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	44,963,758.67	44,963,758.67	4.46%
US91282CLX73	UST 4.125 11/15/27 US TREASURY	GOV	US	USD	AAA	1,107,050.02	1,107,050.02	0.11%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	AAA	154,601.80	154,601.80	0.02%
US91282CML27	UST 2.125 01/15/35 US TREASURY	GOV	US	USD	AAA	3,738,461.12	3,738,461.12	0.37%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	6,253.24	6,253.24	0.00%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	AAA	502,119.66	502,119.66	0.05%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	13,499.40	13,499.40	0.00%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	147,263.41	147,263.41	0.01%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	AAA	1,014,921.14	1,014,921.14	0.10%
US91282CNF40	UST 4.125 05/31/32 US TREASURY	GOV	US	USD	AAA	21,522.09	21,522.09	0.00%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	336,849.22	336,849.22	0.03%
US91282CNL18	UST 3.750 06/30/27 US TREASURY	GOV	US	USD	AAA	3,652,801.18	3,652,801.18	0.36%
US91282CNP22	UST 3.875 07/31/27 US TREASURY	GOV	US	USD	AAA	1,330,806.25	1,330,806.25	0.13%
US91282CNZ04	UST 3.875 09/30/32 US TREASURY	GOV	US	USD	AAA	3,738,417.73	3,738,417.73	0.37%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CPA35	UST 3.625 09/30/30 US TREASURY	GOV	US	USD	AAA	14,960,758.08	14,960,758.08	1.49%
US91282CPD73	UST 3.625 10/31/30 US TREASURY	GOV	US	USD	AAA	4,110,927.37	4,110,927.37	0.41%
US91282CPE56	UST 3.500 10/31/27 US TREASURY	GOV	US	USD	AAA	200.97	200.97	0.00%
US91282CPF22	UST 3.750 10/31/32 US TREASURY	GOV	US	USD	AAA	14,958,952.99	14,958,952.99	1.49%
US91282CPL99	UST 3.375 11/30/27 US TREASURY	GOV	US	USD	AAA	1,126,746.74	1,126,746.74	0.11%
US91282CPN55	UST 3.500 11/30/30 US TREASURY	GOV	US	USD	AAA	1,232,880.24	1,232,880.24	0.12%
US91282CPQ86	UST 3.875 12/31/32 US TREASURY	GOV	US	USD	AAA	812,956.73	812,956.73	0.08%
US91282CPW54	UST 3.750 01/31/31 US TREASURY	GOV	US	USD	AAA	21,042,269.28	21,042,269.28	2.09%
XS2919906573	IDA 2.800 10/17/34 MTN INTERNATIONAL DE	BND	US	EUR	AAA	6,900,318.17	7,950,589.40	0.79%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	8,698,267.38	8,698,267.38	0.86%
XS3218787417	IDA 3.625 10/28/50 MTN INTERNATIONAL DE	BND	US	EUR	AAA	10,746.49	12,382.17	0.00%
XS3271043146	NORDR 3.625 01/16/29 MTN NRW	BND	DE	USD	AAA	1,195,063.42	1,195,063.42	0.12%
	Unknown Company Description	UNK		EUR		41,847.23	48,216.64	0.00%
						Total:	1,007,312,984	100.00%



Counterparts

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

No.	Major Name	Market Value
2	BARCLAYS BANK PLC (PARENT)	128,431,319.41
1	BNP PARIBAS PRIME BROKERAGE INT	131,104,680.51

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	127,071,586.20
2	BARCLAYS BANK PLC (PARENT)	108,439,599.77
3	NOMURA INTERNATIONAL PLC (PARENT)	93,887,730.08
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	79,095,246.05
5	HEALTHCARE OF ONTARIO PENSION PLAN TRUST FUND (PARENT)	55,354,044.25