



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110

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 GOV BND UCITS ETF-984110
Replication Mode	Physical replication
ISIN Code	IE00BFYDNQ69
Total net assets (AuM)	9,454,596,440
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)	2,705,545,292.49
Current percentage on loan (in % of the fund AuM)	28.62%
Collateral value (cash and securities) in USD (base currency)	3,391,227,960.65
Collateral value (cash and securities) in % of loan	125%

Securities lending statistics	
12-month average on loan in USD (base currency)	2,268,930,409.69
12-month average on loan as a % of the fund AuM	27.29%
12-month maximum on loan in USD	2,829,884,694.77
12-month maximum on loan as a % of the fund AuM	29.30%
Gross Return for the fund over the last 12 months in (base currency fund)	4,852,650.84
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0584%

Collateral data - as at 01/04/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AN8068571086	SLB LIMITED ODSH SLB LIMITED	COM	US	USD	AAA	244,821.96	244,821.96	0.01%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	AA1	316,914.41	365,150.75	0.01%
AU3CB0242139	ONTAR 3.500 01/27/27 MTN ONTARIO	BND	CA	AUD	AAA	34,823.09	23,850.84	0.00%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	AAA	4,090.68	2,801.76	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	910.75	623.78	0.00%
BE0003565737	KBC GROEP ODSH KBC GROEP	COM	BE	EUR	AA3	21,317.99	24,562.73	0.00%
BE0003604155	LOTUS BAKERIES ODSH LOTUS BAKERIES	COM	BE	EUR	AA3	29,219.99	33,667.45	0.00%
BE0003717312	SOFINA ODSH SOFINA	COM	BE	EUR	AA3	110,031.99	126,779.54	0.00%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	1,002,980.00	1,155,639.78	0.03%
BE0974259880	D IETEREN GROUP ODSH D IETEREN GROUP	COM	BE	EUR	AA3	110,898.19	127,777.59	0.00%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	2,881,191.39	3,319,726.59	0.10%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	119,987.50	119,987.50	0.00%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	13,771,998.42	13,771,998.42	0.41%
BMG0692U1099	AXIS CAPITAL ODSH AXIS CAPITAL	COM	US	USD	AAA	13,521,814.25	13,521,814.25	0.40%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	181.32	239.11	0.00%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	77,833,906.41	55,773,282.83	1.64%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	9,167,500.00	6,569,136.69	0.19%
CA0467894006	ATCO ODSH ATCO	COM	CA	CAD	AAA	22,863,532.56	16,383,274.67	0.48%
CA05577W2004	BRP ODSH BRP	COM	CA	CAD	AAA	5,299,999.99	3,797,810.14	0.11%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	167,412,488.19	119,962,423.62	3.54%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	138,420,721.30	99,187,852.62	2.92%
CA07317Q1054	BAYTEX ENERGY ODSH BAYTEX ENERGY	COM	CA	CAD	AAA	22,863,531.97	16,383,274.25	0.48%
CA0906971035	BIRCHCLIFF ENRGY ODSH BIRCHCLIFF ENRGY	COM	CA	CAD	AAA	14,410,697.86	10,326,244.24	0.30%
CA09228F1036	BLACKBERRY ODSH BLACKBERRY	COM	CA	CAD	AAA	1,980,138.05	1,418,903.46	0.04%
CA09950M3003	BORALEX ODSH BORALEX	COM	CA	CAD	AAA	22,863,506.55	16,383,256.04	0.48%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	2,622,896.10	1,879,483.28	0.06%
CA13321L1085	CAMECO ODSH CAMECO	COM	CA	CAD	AAA	15,038,575.48	10,776,161.22	0.32%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	585,651.72	419,659.25	0.01%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	29,290.38	20,988.55	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	66,567.09	47,699.84	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	9,705.06	6,954.34	0.00%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	62,202.25	44,572.14	0.00%
CA135087L930	CAGV 1.000 09/01/26 CANADA	GOV	CA	CAD	AAA	7,941.08	5,690.32	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	67,580.45	48,425.99	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	256,933.23	184,110.12	0.01%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	9,260.10	6,635.49	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	159,486.53	114,282.93	0.00%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,171.00	839.10	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	4,563.06	3,269.74	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	14,429,295.57	10,339,570.76	0.30%
CA1367178326	CDN UTILITIES ODSH CDN UTILITIES	COM	CA	CAD	AAA	14,727,723.21	10,553,414.45	0.31%
CA24477T1003	DEFINITY FINCL ODSH DEFINITY FINCL	COM	CA	CAD	AAA	22,863,475.86	16,383,234.04	0.48%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	6,974,799.99	4,997,918.14	0.15%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	1,478,329.99	1,059,323.89	0.03%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	41,313,464.84	29,603,904.85	0.87%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	20,806,499.98	14,909,271.06	0.44%
CA3012831077	EXCHANGE INCOME ODSH EXCHANGE INCOME	COM	CA	CAD	AAA	11,237,687.88	8,052,566.98	0.24%
CA3039011026	FAIRFAX FIN ODSH FAIRFAX FIN	COM	CA	CAD	AAA	2,180,694.38	1,562,615.71	0.05%
CA3180714048	FINNING INTL ODSH FINNING INTL	COM	CA	CAD	AAA	21,181,877.75	15,178,254.74	0.45%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	113,501,780.99	81,331,738.63	2.40%
CA3748252069	GIBSON ENERGY ODSH GIBSON ENERGY	COM	CA	CAD	AAA	4,398,575.99	3,151,878.58	0.09%
CA3803551074	GOEASY ODSH GOEASY	COM	CA	CAD	AAA	1,376,279.99	986,198.13	0.03%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,857,300.00	8,496,561.16	0.25%
CA4436281022	HUBBAY MINERALS ODSH HUBBAY MINERALS	COM	CA	CAD	AAA	4,981,229.98	3,569,389.76	0.11%
CA4495861060	IGM FINANCIAL ODSH IGM FINANCIAL	COM	CA	CAD	AAA	8,285,000.00	5,936,765.47	0.18%
CA45075E1043	IA FINANCIAL ODSH IA FINANCIAL	COM	CA	CAD	AAA	3,488,987.98	2,500,096.97	0.07%
CA4509131088	IAMGOLD ODSH IAMGOLD	COM	CA	CAD	AAA	22,863,526.08	16,383,270.03	0.48%
CA4882951060	KELT EXPLORATION ODSH KELT EXPLORATION	COM	CA	CAD	AAA	1,515,241.43	1,085,773.44	0.03%
CA53278L1076	LINAMAR ODSH LINAMAR	COM	CA	CAD	AAA	2,929,780.00	2,099,386.45	0.06%
CA5503721063	LUNDIN MIN ODSH LUNDIN MIN	COM	CA	CAD	AAA	12,072,119.98	8,650,494.28	0.26%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	5,303,641.84	3,800,419.76	0.11%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	8,306,768.67	5,952,364.20	0.18%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	635,255.27	455,203.57	0.01%
CA6665111002	NORTHLAND PWR CA ODSH NORTHLAND PWR CA	COM	CA	CAD	AAA	4,597,980.00	3,294,765.11	0.10%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	8,405,855.99	6,023,367.00	0.18%
CA6979001089	PAN AMER SILVER ODSH PAN AMER SILVER	COM	CA	CAD	AAA	22,863,483.99	16,383,239.87	0.48%
CA6993202069	PARAMOUNT RSRCS ODSH PARAMOUNT RSRCS	COM	CA	CAD	AAA	5,734,029.98	4,108,822.12	0.12%
CA74061A1084	PREM BRANDS HOLD ODSH PREM BRANDS HOLD	COM	CA	CAD	AAA	12,319,499.99	8,827,758.86	0.26%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	22,863,516.05	16,383,262.84	0.48%
CA7751092007	ROGERS COMMNS ODSH ROGERS COMMNS	COM	CA	CAD	AAA	189,175.99	135,557.45	0.00%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	24,158,702.00	17,311,351.59	0.51%
CA8520662088	SPROTT ODSH SPROTT	COM	CA	CAD	AAA	4,764,479.98	3,414,073.66	0.10%
CA85472N1096	STANTEC ODSH STANTEC	COM	CA	CAD	AAA	11,304,440.00	8,100,399.40	0.24%
CA85853F1053	STELLA JONE ODSH STELLA JONE	COM	CA	CAD	AAA	1,969,473.99	1,411,261.94	0.04%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	1,428,998.54	1,023,974.56	0.03%
CA8672241079	SUNCOR ENERGY CA ODSH SUNCOR ENERGY CA	COM	CA	CAD	AAA	92.00	65.92	0.00%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	22,863,517.72	16,383,264.04	0.48%
CA87505Y4094	TAMARACK VALLEY ODSH TAMARACK VALLEY	COM	CA	CAD	AAA	6,623,999.98	4,746,546.09	0.14%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	1,915,499.99	1,372,585.91	0.04%
CA8911021050	TOROMONT INDUST ODSH TOROMONT INDUST	COM	CA	CAD	AAA	22,863,460.67	16,383,223.16	0.48%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	9,729,319.04	6,971,718.21	0.21%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	22,863,507.09	16,383,256.42	0.48%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		9,753,202.19	12,137,543.28	0.36%
CH0012005267	NOVARTIS AG ODSH NOVARTIS AG	COM	CH	CHF		1,535,042.86	1,910,310.97	0.06%
CH0014852781	SWISS LIFE ODSH SWISS LIFE	COM	CH	CHF		238,685.92	297,036.87	0.01%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		8,755.56	10,896.01	0.00%
CH0030170408	GEBERIT ODSH GEBERIT	COM	CH	CHF		9,195,871.59	11,443,963.45	0.34%
CH0126881561	SWISS RE ODSH SWISS RE	COM	CH	CHF		299,697.40	372,963.67	0.01%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		42,253.75	52,583.41	0.00%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		10,407,900.57	12,952,294.13	0.38%
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	8,661,783.65	9,980,160.85	0.29%
CH1499059983	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		5,850,902.39	7,281,257.95	0.21%
DE0001030583	DEGV 0.100 04/15/33 GERMANY	GOV	DE	EUR	AAA	168,535.32	194,187.44	0.01%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	16.55	19.07	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	104.95	120.92	0.00%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	AAA	187.35	215.87	0.00%
DE0001102408	DEGV 08/15/26 GERMANY	GOV	DE	EUR	AAA	12,657.65	14,584.23	0.00%
DE0001102457	DEGV 0.250 08/15/28 GERMANY	GOV	DE	EUR	AAA	4,705.65	5,421.87	0.00%
DE0001102473	DEGV 08/15/29 GERMANY	GOV	DE	EUR	AAA	0.92	1.05	0.00%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	8,589.52	9,896.90	0.00%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	AAA	31,245.12	36,000.83	0.00%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	AAA	372.09	428.72	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	0.82	0.95	0.00%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	AAA	605,861.53	698,077.41	0.02%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	730,948.40	842,203.28	0.02%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	730,948.70	842,203.63	0.02%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	8,895,507.57	10,249,459.00	0.30%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	5,404,099.20	6,226,636.62	0.18%
DE0005552004	DEUTSCHE POST ODSH DEUTSCHE POST	COM	DE	EUR	AAA	1,134,980.69	1,307,731.79	0.04%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	322,157.51	371,191.88	0.01%
DE0005810055	DEUTSCHE BOERSE ODSH DEUTSCHE BOERSE	COM	DE	EUR	AAA	6,161,836.79	7,099,706.57	0.21%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	2,236,738.40	2,577,183.86	0.08%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	999,703.42	1,151,864.48	0.03%
DE0006602006	GEA GROUP ODSH GEA GROUP	COM	DE	EUR	AAA	151,090.55	174,087.47	0.01%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	578,095.00	666,084.64	0.02%
DE0007100000	MERCEDES BENZ GR ODSH MERCEDES BENZ GR	COM	DE	EUR	AAA	137,387.99	158,299.29	0.00%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	509,982.06	587,604.49	0.02%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	355,528.25	409,641.85	0.01%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	33,368.39	38,447.27	0.00%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	176,757.20	203,660.74	0.01%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	1,278,953.49	1,473,618.15	0.04%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	128,101.28	147,599.08	0.00%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	19,508,431.24	22,477,735.50	0.66%
DE000BU22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	AAA	93.68	107.94	0.00%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	26,891.13	30,984.12	0.00%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	1,609,160.53	1,854,084.75	0.05%
DE000BU22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	AAA	730,948.82	842,203.76	0.02%

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DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	730,948.37	842,203.25	0.02%
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	476,728.60	549,289.65	0.02%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	13,536,405.99	15,596,730.95	0.46%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	730,949.03	842,204.00	0.02%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	71,934.13	82,882.95	0.00%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	730,948.57	842,203.47	0.02%
DE000CBK1001	COMMERZBANK ODSH COMMERZBANK	COM	DE	EUR	AAA	222,087.99	255,891.16	0.01%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	4,527,313.26	698,077.48	0.02%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	2,370,436.03	365,503.31	0.01%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	3,294,402.15	507,971.90	0.01%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	4,523,909.36	697,552.62	0.02%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	7,236.87	1,115.87	0.00%
FI0009000681	NOKIA ODSH NOKIA	COM	FI	EUR	AA1	88,932.45	102,468.52	0.00%
FI0009003727	WARTSILA ODSH WARTSILA	COM	FI	EUR	AA1	80,733.66	93,021.82	0.00%
FI0009007132	FORTUM OYJ ODSH FORTUM OYJ	COM	FI	EUR	AA1	28,728.44	33,101.08	0.00%
FI4000552500	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	776,621.19	894,827.75	0.03%
FI4000552500	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	8,782,360.86	10,119,090.67	0.30%
FR0000120172	CARREFOUR ODSH CARREFOUR	COM	FR	EUR	AA2	395,748.21	455,983.54	0.01%
FR0000120321	L OREAL ODSH L OREAL	COM	FR	EUR	AA2	513,195.14	591,306.62	0.02%
FR0000120628	AXA SA ODSH AXA SA	COM	FR	EUR	AA2	6,151,026.95	7,087,251.41	0.21%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	1,254,953.80	1,445,965.55	0.04%
FR0000121485	KERING ODSH KERING	COM	FR	EUR	AA2	109,055.00	125,653.85	0.00%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	584,377.55	673,323.43	0.02%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	5,612.41	6,466.65	0.00%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	4,522,067.20	5,210,353.88	0.15%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	12,674.64	14,603.80	0.00%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	AA2	21,068,364.39	24,275,100.15	0.72%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	605,861.06	698,076.87	0.02%
FR0013516549	FRGV 11/25/30 FRANCE	GOV	FR	EUR	AA2	39,032,999.99	44,974,064.73	1.33%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	4,683.56	5,396.42	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	13,360,892.51	15,394,503.23	0.45%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	605,861.06	698,076.87	0.02%
FR0014012II5	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	AA2	357,247.81	411,623.15	0.01%
GB0000066554	ORD GBP0.25 ABERFORTH SMLR COS	CST	GB	GBP	AA3	101,529.00	133,886.29	0.00%
GB0000485838	ORD GBP0.05 BAILLIE GIFFORD JAPAN TRUST	CST	GB	GBP	AA3	4,072,319.66	5,370,167.94	0.16%
GB0001859296	ORD SHS 50P BOVIS HOMES GROUP PLC	CST	GB	GBP	AA3	753,231.64	993,286.56	0.03%
GB0002148343	ORD GBP0.05 RATHBONE BROTHERS	CST	GB	GBP	AA3	257,127.90	339,074.56	0.01%
GB0002418548	ORD SHS 25P ELEMENTIS 1998 PLC	CST	GB	GBP	AA3	18,086.64	23,850.85	0.00%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	15,596,033.97	20,566,490.00	0.61%
GB0003096442	ORD GBP0.10 ELECTROCOMPONENTS	CST	GB	GBP	AA3	213,169.60	281,106.75	0.01%
GB0003466074	ORD GBP0.25 FOR&COL INV TST	CST	GB	GBP	AA3	2,491,340.82	3,285,331.14	0.10%
GB0004300496	PAN AFRICAN ODSH PAN AFRICAN	CST	GB	GBP	AA3	114,957.60	151,594.59	0.00%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	9,736,564.56	12,839,607.69	0.38%
GB0007366395	ORD GBP1 RIT CAP PARTNERS	CST	GB	GBP	AA3	135,219.00	178,313.30	0.01%
GB0007669376	ORD GBP0.15 ST.JAMES PLACE CAP	CST	GB	GBP	AA3	564.72	744.70	0.00%
GB0007973794	ORD GBP0.02 SERCO GROUP	CST	GB	GBP	AA3	161,583.60	213,080.29	0.01%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	1,646,674.41	2,171,469.54	0.06%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	13,052,698.52	17,212,593.54	0.51%
GB0009697037	ORD GBP0.60 BABCOCK INTL	CST	GB	GBP	AA3	12,538,962.96	16,535,130.46	0.49%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	54,623,688.25	72,032,257.70	2.12%
GB0031215220	ORD USD1.66 CARNIVAL PLC	CST	GB	GBP	AA3	123,656.00	163,065.17	0.00%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	41,135,038.11	54,244,774.76	1.60%
GB00B0744B38	ORD SHS 32 1/7 GBP BUNZL PLC	CST	GB	GBP	AA3	406,531.20	536,092.69	0.02%
GB00B188SR50	ORD GBP0.0001 INTL PUBLIC PARTNERSHIPS LTD	CST	GB	GBP	AA3	368,968.96	486,559.37	0.01%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	10,836.95	14,290.69	0.00%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	1,724,828.40	2,274,531.21	0.07%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	311,444.47	410,701.82	0.01%
GB00BDFGHW41	BAILLIE GIFFORD ODSH BAILLIE GIFFORD	CST	GB	GBP	AA3	607,032.23	800,493.40	0.02%
GB00BF4JDH58	MERCANT INVEST ODSH MERCANT INVEST	CST	GB	GBP	AA3	49,581.60	65,383.26	0.00%
GB00BKZGVH64	JPMORGAN AMERICA ODSH JPMORGAN AMERICA	CST	GB	GBP	AA3	96,451.08	127,190.04	0.00%
GB00BLDYK618	SCOTT MORT TRUST ODSH SCOTT MORT TRUST	CST	GB	GBP	AA3	3,379,129.02	4,456,057.44	0.13%
GB00BLH3CY60	AVI GLOBAL TRUST ODSH AVI GLOBAL TRUST	CST	GB	GBP	AA3	106,460.44	140,389.38	0.00%
GB00BLPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	AA3	2,703,398.74	3,564,971.92	0.11%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	5.53	7.29	0.00%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	5.18	6.83	0.00%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	52.22	68.86	0.00%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	2,258,881.96	2,978,787.64	0.09%
GB00BN455J50	WORLDWIDE ODSH WORLDWIDE	CST	GB	GBP	AA3	44,568.96	58,773.09	0.00%
GB00BN7SWP63	GSK ODSH GSK	CST	GB	GBP	AA3	17,045,337.60	22,477,686.69	0.66%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	311,216.20	410,400.80	0.01%
GB00BPSNBF73	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	AA3	310,863.44	409,935.62	0.01%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,626,501.68	2,144,867.77	0.06%
GB00BR3YV268	POLAR CAPITAL ODSH POLAR CAPITAL	CST	GB	GBP	AA3	1,815,283.20	2,393,813.96	0.07%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	4.07	5.37	0.00%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	1,626,501.73	2,144,867.83	0.06%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	AA3	1,626,445.94	2,144,794.26	0.06%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	29,960,634.41	39,509,088.60	1.17%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BYT1DJ19	INTERMEDIATE CAP ODSH INTERMEDIATE CAP	CST	GB	GBP	AA3	1,023,294.40	1,349,418.33	0.04%
GG00BR30MJ80	HVPE ODSH HVPE	CST	GB	GBP	AA3	413,226.60	544,921.92	0.02%
IE0003864109	ORD EUR 0.63 GREENCORE GROUP	CST	IE	GBP		156,356.72	206,187.61	0.01%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	4,937.19	4,937.19	0.00%
IE000R94NGM2	JAMES HARDIE ODSH JAMES HARDIE	COM	US	USD	AAA	766,543.88	766,543.88	0.02%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	326,705.83	326,705.83	0.01%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	3,831,924.30	3,831,924.30	0.11%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	3,040,822.51	3,040,822.51	0.09%
IE00BLNN3691	WEATHERFORD ODSH WEATHERFORD	COM	US	USD	AAA	1,813,193.17	1,813,193.17	0.05%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	7,039,872.00	7,039,872.00	0.21%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	89.76	118.37	0.00%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,344,843.50	5,006,155.64	0.15%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		6,147,469.99	7,083,153.06	0.21%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		2,470,277.47	2,846,269.02	0.08%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		281,961.08	324,877.31	0.01%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		2,881,252.11	3,319,796.55	0.10%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		2,881,246.86	3,319,790.51	0.10%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		2,881,158.69	3,319,688.92	0.10%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		282,313.68	325,283.57	0.01%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		281,958.31	324,874.11	0.01%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		282,344.50	325,319.08	0.01%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		2,881,234.11	3,319,775.82	0.10%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	1,042,089,150.46	6,550,311.56	0.19%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	126,440,985.95	794,776.39	0.02%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	500,387,096.51	3,145,308.04	0.09%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	231,335,276.14	1,454,115.64	0.04%
JP1024761R95	JPGV 0.900 09/01/27 JAPAN	GOV	JP	JPY	A1	247,384.63	1,555.00	0.00%
JP1024791RC2	JPGV 1.000 12/01/27 JAPAN	GOV	JP	JPY	A1	29,853,248.45	187,650.05	0.01%
JP1103541K42	JPGV 0.100 03/20/29 JAPAN	GOV	JP	JPY	A1	17,146,541.42	107,778.87	0.00%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	44,442.34	279.35	0.00%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	7,199,765.63	45,255.92	0.00%
JP1103801RA7	JPGV 1.700 09/20/35 JAPAN	GOV	JP	JPY	A1	29,841,061.63	187,573.44	0.01%
JP1103811S13	JPGV 2.100 12/20/35 JAPAN	GOV	JP	JPY	A1	30,779,507.40	193,472.28	0.01%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	585,171,480.83	3,678,241.46	0.11%
JP1120301R56	JPGV 0.005 03/10/35 JAPAN	GOV	JP	JPY	A1	249,967,822.55	1,571,235.16	0.05%
JP12010718C2	JPGV 2.100 12/20/28 JAPAN	GOV	JP	JPY	A1	273,217,796.47	1,717,378.68	0.05%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	273,214,420.92	1,717,357.46	0.05%
JP1201181A66	JPGV 2.000 06/20/30 JAPAN	GOV	JP	JPY	A1	127,087,858.60	798,842.47	0.02%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	1,042,101,289.03	6,550,387.86	0.19%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	241,203,862.45	1,516,147.10	0.04%
JP1201261B43	JPGV 2.000 03/20/31 JAPAN	GOV	JP	JPY	A1	502,111,261.57	3,156,145.71	0.09%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	597,468,233.32	3,755,535.77	0.11%
JP1201451D66	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	12,289,755.92	77,250.33	0.00%
JP1201461D98	JPGV 1.700 09/20/33 JAPAN	GOV	JP	JPY	A1	489,300,239.66	3,075,618.83	0.09%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	502,110,984.64	3,156,143.97	0.09%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	781,735.34	4,913.79	0.00%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	555,885,973.59	3,494,160.09	0.10%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	420,726,204.15	2,644,579.61	0.08%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	273,172,034.54	1,717,091.03	0.05%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	1,042,111,359.04	6,550,451.16	0.19%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	159,326,991.75	1,001,489.59	0.03%
JP1300391D69	JPGV 1.900 06/20/43 JAPAN	GOV	JP	JPY	A1	502,107,162.23	3,156,119.94	0.09%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	272,295,160.63	1,711,579.22	0.05%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	36,063.24	226.68	0.00%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	273,216,925.84	1,717,373.21	0.05%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	68,410,853.00	430,013.50	0.01%
JP1400091G59	JPGV 0.400 03/20/56 JAPAN	GOV	JP	JPY	A1	502,135,719.12	3,156,299.44	0.09%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	25,002,565.80	157,159.87	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	380,279,277.89	2,390,340.35	0.07%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	74,168,684.65	466,205.79	0.01%
JP1743671S31	JPGV 09/10/26 JAPAN	GOV	JP	JPY	A1	273,212,125.80	1,717,343.04	0.05%
JP3166000004	EBARA ODSH EBARA	COM	JP	JPY	A1	5,917,598.75	37,196.54	0.00%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	27,909,798.30	175,434.01	0.01%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	27,648,999.57	173,794.69	0.01%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	25,932,498.21	163,005.19	0.00%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		2,550,564.83	325,319.53	0.01%
KYG549581067	HANSOH PHARM GRP ODSH HANSOH PHARM GRP	COM	HK	HKD		37.32	4.76	0.00%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		7,415,747.04	945,863.96	0.03%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		25,188,545.11	3,212,749.43	0.09%
KYG970081173	WUXI BIO CAY ODSH WUXI BIO CAY	COM	HK	HKD		2,550,531.85	325,315.33	0.01%
LR0008862868	ROYAL CARIB CRUS ODSH ROYAL CARIB CRUS	COM	US	USD	AAA	289,214.17	289,214.17	0.01%
LU1598757687	ARCELORMITTAL ODSH ARCELORMITTAL	COM	NL	EUR	AAA	13,136,614.22	15,136,088.39	0.45%
LU1778762911	SPOTIFY TECH ODSH SPOTIFY TECH	COM	US	USD	AAA	2,876,889.23	2,876,889.23	0.08%
NL000009082	KPN ODSH KPN	COM	NL	EUR	AAA	139,147.70	160,326.85	0.00%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	IT	EUR		12,872,209.06	14,831,439.13	0.44%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	2,331,554.22	2,686,431.23	0.08%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	2,880,820.79	3,319,299.59	0.10%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	1,480,747.14	1,706,126.04	0.05%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	2,881,254.11	3,319,798.86	0.10%
NO0010786288	NOGV 1.750 02/17/27 NORWAY	GOV	NO	NOK	AAA	3,559,922.52	365,459.22	0.01%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	AAA	921,211.33	94,570.93	0.00%
NO0010875230	NOGV 1.375 08/19/30 NORWAY	GOV	NO	NOK	AAA	10,666.31	1,095.00	0.00%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	3,535,646.51	362,967.06	0.01%
PA1436583006	CARNIVL ODSH CARNIVL	COM	US	USD	AAA	101,371.95	101,371.95	0.00%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	37,081.45	37,081.45	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	20,681,218.83	20,681,218.83	0.61%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	31,019,266.99	31,019,266.99	0.91%
US00846U1016	AGILENT ODSH AGILENT	COM	US	USD	AAA	6,517,694.19	6,517,694.19	0.19%
US0091581068	AIR PRDCTS ODSH AIR PRDCTS	COM	US	USD	AAA	3,284,797.63	3,284,797.63	0.10%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	48,718,409.11	48,718,409.11	1.44%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	43,420,587.17	43,420,587.17	1.28%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,160,995.10	2,160,995.10	0.06%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	142,783,090.46	142,783,090.46	4.21%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	265,073.35	265,073.35	0.01%
US0255371017	AEP INC ODSH AEP INC	COM	US	USD	AAA	2,465,614.80	2,465,614.80	0.07%
US0311621009	AMGEN ODSH AMGEN	COM	US	USD	AAA	1,055.54	1,055.54	0.00%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	20,849,244.98	20,849,244.98	0.61%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	2,687,311.01	2,687,311.01	0.08%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	227,408,961.52	227,408,961.52	6.71%
US03820C1053	APPLIED IND TECH ODSH APPLIED IND TECH	COM	US	USD	AAA	571,699.81	571,699.81	0.02%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	10,776,227.97	10,776,227.97	0.32%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	967,136.80	967,136.80	0.03%
US05379B1070	AVISTA US ODSH AVISTA US	COM	US	USD	AAA	37,052.83	37,052.83	0.00%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	7,721,051.14	7,721,051.14	0.23%
US06654A1034	BANKWELL FIN ODSH BANKWELL FIN	COM	US	USD	AAA	24,249.68	24,249.68	0.00%
US09260D1072	BLACKSTONE DE ODSH BLACKSTONE DE	COM	US	USD	AAA	114.98	114.98	0.00%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	16,619,809.10	16,619,809.10	0.49%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	3,281,134.75	3,281,134.75	0.10%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	18,141,627.99	18,141,627.99	0.53%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	100,138,828.64	100,138,828.64	2.95%
US12520L1098	CF BANKSHARES ODSH CF BANKSHARES	COM	US	USD	AAA	8,759.57	8,759.57	0.00%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	18,141,636.99	18,141,636.99	0.53%
US1270971039	COTERRA ENERGY ODSH COTERRA ENERGY	COM	US	USD	AAA	17,516,727.75	17,516,727.75	0.52%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	6,592,187.87	6,592,187.87	0.19%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	17,266,201.01	17,266,201.01	0.51%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	6,497,969.86	6,497,969.86	0.19%
US15687V1098	CERTARA ODSH CERTARA	COM	US	USD	AAA	2,744,059.79	2,744,059.79	0.08%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US16411R2085	CHENIERE ENERGY ODSH CHENIERE ENERGY	COM	US	USD	AAA	827,343.62	827,343.62	0.02%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	56,426.91	56,426.91	0.00%
US1720621010	CINCINNATI FIN ODSH CINCINNATI FIN	COM	US	USD	AAA	613,984.94	613,984.94	0.02%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	5,711,322.30	5,711,322.30	0.17%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	17,477,405.34	17,477,405.34	0.52%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	58,482,103.26	58,482,103.26	1.72%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	164,824.10	164,824.10	0.00%
US2058871029	CONAGRA BRANDS ODSH CONAGRA BRANDS	COM	US	USD	AAA	160,968.17	160,968.17	0.00%
US2172041061	COPART ODSH COPART	COM	US	USD	AAA	1,373,492.51	1,373,492.51	0.04%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	717,035.25	717,035.25	0.02%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	511,142.98	511,142.98	0.02%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	27,334,358.84	27,334,358.84	0.81%
US2371941053	DARDEN ODSH DARDEN	COM	US	USD	AAA	2,437,953.43	2,437,953.43	0.07%
US2533931026	DICK S SPORTING ODSH DICK S SPORTING	COM	US	USD	AAA	559,376.08	559,376.08	0.02%
US25401T6038	DIGITALBRIDGE ODSH DIGITALBRIDGE	COM	US	USD	AAA	173,147.02	173,147.02	0.01%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	12,867,649.84	12,867,649.84	0.38%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	107,763,388.84	107,763,388.84	3.18%
US29084Q1004	EMCOR GRP ODSH EMCOR GRP	COM	US	USD	AAA	12,843,855.17	12,843,855.17	0.38%
US2963151046	ESCO TECH ODSH ESCO TECH	COM	US	USD	AAA	1,057,100.42	1,057,100.42	0.03%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	56,068.74	56,068.74	0.00%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	18,141,315.93	18,141,315.93	0.53%
US3205171057	FRST HORIZON ODSH FRST HORIZON	COM	US	USD	AAA	1,798.03	1,798.03	0.00%
US3379321074	FIRSTENERGY ODSH FIRSTENERGY	COM	US	USD	AAA	89,212.26	89,212.26	0.00%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	13,681,697.43	13,681,697.43	0.40%
US36237H1014	G 3 APPARL GRP ODSH G 3 APPARL GRP	COM	US	USD	AAA	779,361.19	779,361.19	0.02%
US3635761097	ARTHUR J. GALLAG ODSH ARTHUR J. GALLAG	COM	US	USD	AAA	716,013.47	716,013.47	0.02%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	378,829.73	378,829.73	0.01%
US4104952043	HANMI FINANCIAL ODSH HANMI FINANCIAL	COM	US	USD	AAA	20,439.43	20,439.43	0.00%
US4180561072	HASBRO ODSH HASBRO	COM	US	USD	AAA	2,837,909.92	2,837,909.92	0.08%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	1,322,026.43	1,322,026.43	0.04%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	85,496,890.28	85,496,890.28	2.52%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	107,762,371.25	107,762,371.25	3.18%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	54,244,689.78	54,244,689.78	1.60%
US45167R1041	IDEX ODSH IDEX	COM	US	USD	AAA	107,762,326.33	107,762,326.33	3.18%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	10,776,233.11	10,776,233.11	0.32%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	6,928,970.40	6,928,970.40	0.20%
US4592001014	IBM ODSH IBM	COM	US	USD	AAA	31,019,114.37	31,019,114.37	0.91%
US46005L1017	INT MONEY ODSH INT MONEY	COM	US	USD	AAA	18,793.58	18,793.58	0.00%
US4601461035	INTL PAPER ODSH INTL PAPER	COM	US	USD	AAA	4,799,371.99	4,799,371.99	0.14%

Collateral data - as at 01/04/2026

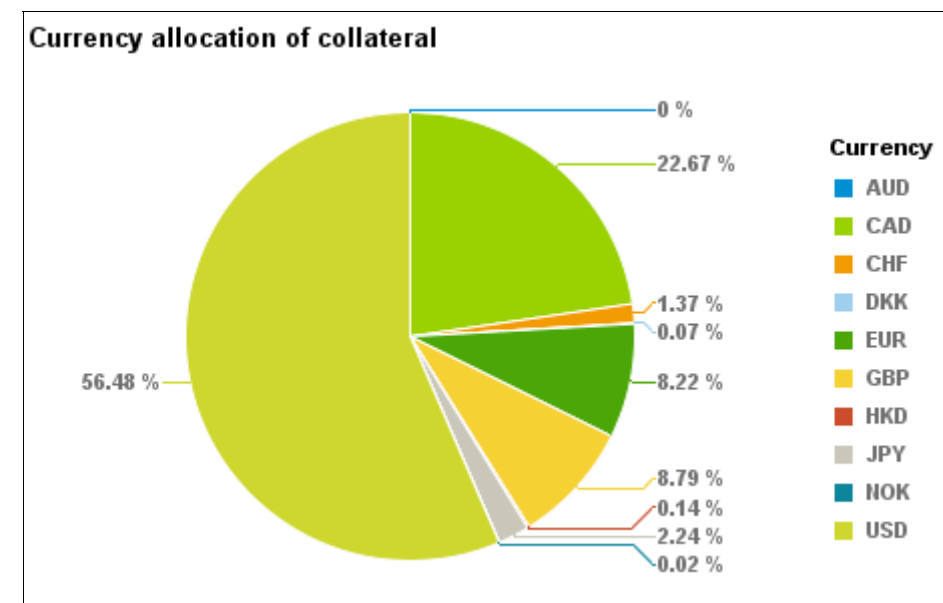
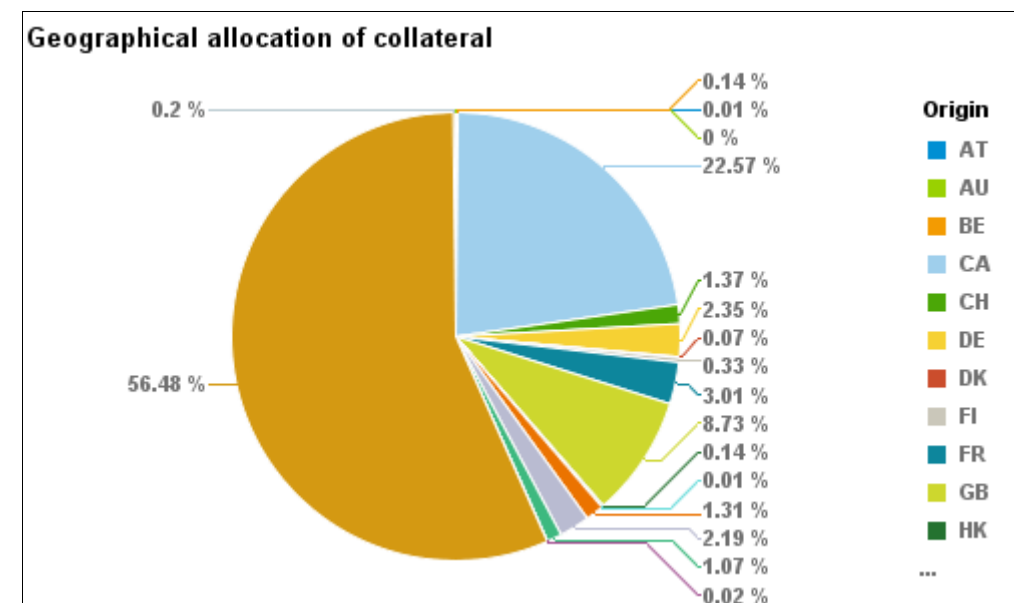
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	18,003,208.35	18,003,208.35	0.53%
US4663131039	JABIL ODSH JABIL	COM	US	USD	AAA	9,516,927.97	9,516,927.97	0.28%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	9,869,509.43	9,869,509.43	0.29%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	10,774,310.55	10,774,310.55	0.32%
US48251W1045	KKR & CO ODSH KKR & CO	COM	US	USD	AAA	9,869,657.50	9,869,657.50	0.29%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	AAA	5,459,264.90	5,459,264.90	0.16%
US5012421013	KULICKE & SOFFA ODSH KULICKE & SOFFA	COM	US	USD	AAA	8,439,260.86	8,439,260.86	0.25%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	56,406.23	56,406.23	0.00%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	6,580,954.35	6,580,954.35	0.19%
US53578P1057	LINKBANCORP ODSH LINKBANCORP	COM	US	USD	AAA	24,415.47	24,415.47	0.00%
US5463471053	LOUISIANA-PACIFC ODSH LOUISIANA-PACIFC	COM	US	USD	AAA	251,642.25	251,642.25	0.01%
US55024U1097	LUMENTUM HLDG ODSH LUMENTUM HLDG	COM	US	USD	AAA	56,220.80	56,220.80	0.00%
US5528481030	MGIC INVESTMENT ODSH MGIC INVESTMENT	COM	US	USD	AAA	902,973.75	902,973.75	0.03%
US5738741041	MARVELL TECH ODSH MARVELL TECH	COM	US	USD	AAA	808,520.68	808,520.68	0.02%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	566,810.79	566,810.79	0.02%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,401,577.64	9,401,577.64	0.28%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	21,371,420.56	21,371,420.56	0.63%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	846,324.99	846,324.99	0.02%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	327,000.58	327,000.58	0.01%
US6323471002	NATHAN S FAMOUS ODSH NATHAN S FAMOUS	COM	US	USD	AAA	2,213,656.13	2,213,656.13	0.07%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	73,703,708.03	73,703,708.03	2.17%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	2,161,125.99	2,161,125.99	0.06%
US6826801036	ONEOK ODSH ONEOK	COM	US	USD	AAA	8,102,469.21	8,102,469.21	0.24%
US68417L1070	ORANGE BANCORP ODSH ORANGE BANCORP	COM	US	USD	AAA	60,896.41	60,896.41	0.00%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	131,265.47	131,265.47	0.00%
US69553P1003	PAGERDUTY ODSH PAGERDUTY	COM	US	USD	AAA	11,235.48	11,235.48	0.00%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	56,317.79	56,317.79	0.00%
US69932A2042	PARAMOUNT SKYDAN ODSH PARAMOUNT SKYDAN	COM	US	USD	AAA	9.02	9.02	0.00%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	56,220.89	56,220.89	0.00%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	27,725,225.84	27,725,225.84	0.82%
US74251V1026	PRINCIPAL FINCL ODSH PRINCIPAL FINCL	COM	US	USD	AAA	218,696.97	218,696.97	0.01%
US74762E1029	QUANTA SERVICES ODSH QUANTA SERVICES	COM	US	USD	AAA	14,798,834.10	14,798,834.10	0.44%
US7512121010	RALPH LAUREN ODSH RALPH LAUREN	COM	US	USD	AAA	1,200,277.50	1,200,277.50	0.04%
US7547301090	RAYMOND JAMES FI ODSH RAYMOND JAMES FI	COM	US	USD	AAA	88,901.06	88,901.06	0.00%
US76155X1000	REVMED ODSH REVMED	COM	US	USD	AAA	6,386,407.49	6,386,407.49	0.19%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	24,206,062.22	24,206,062.22	0.71%
US7811541090	RUBRIK ODSH RUBRIK	COM	US	USD	AAA	128,249.40	128,249.40	0.00%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	188,313.72	188,313.72	0.01%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	19,427,763.51	19,427,763.51	0.57%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	22,477,755.01	22,477,755.01	0.66%
US8269191024	SILICON LABS ODSH SILICON LABS	COM	US	USD	AAA	4,601,232.37	4,601,232.37	0.14%
US8309401029	SKYWARD SPECIALT ODSH SKYWARD SPECIALT	COM	US	USD	AAA	12,096.17	12,096.17	0.00%
US8447411088	SOUTHWEST ODSH SOUTHWEST	COM	US	USD	AAA	5,498,938.70	5,498,938.70	0.16%
US8574771031	STATE STREET ODSH STATE STREET	COM	US	USD	AAA	20,381,071.28	20,381,071.28	0.60%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	1,473,919.43	1,473,919.43	0.04%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	1,261,347.73	1,261,347.73	0.04%
US90337L1089	US PHYSICAL ODSH US PHYSICAL	COM	US	USD	AAA	48,930.63	48,930.63	0.00%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	5,322,130.79	5,322,130.79	0.16%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	522,825.57	522,825.57	0.02%
US912810FM54	UST 6.250 05/15/30 US TREASURY	GOV	US	USD	AAA	4,540.14	4,540.14	0.00%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	125,969.50	125,969.50	0.00%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	AAA	5,559.02	5,559.02	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	2,405.10	2,405.10	0.00%
US912810QQ40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	AAA	5,564.86	5,564.86	0.00%
US912810QW18	UST 3.000 05/15/42 US TREASURY	GOV	US	USD	AAA	242.61	242.61	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	5,813.92	5,813.92	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	388.03	388.03	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	355,041.34	355,041.34	0.01%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	24,668.34	24,668.34	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	20,925.21	20,925.21	0.00%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	10,747.34	10,747.34	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	223.19	223.19	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	9,925.63	9,925.63	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	714.63	714.63	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	12,886.47	12,886.47	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	48.98	48.98	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	587,289.88	587,289.88	0.02%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	2,144,814.15	2,144,814.15	0.06%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	187,800.19	187,800.19	0.01%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	405,754.38	405,754.38	0.01%
US912810UM89	UST 4.750 08/15/55 US TREASURY	GOV	US	USD	AAA	587,227.28	587,227.28	0.02%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	12,692.53	12,692.53	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	11,179.38	11,179.38	0.00%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	465,279.24	465,279.24	0.01%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	490.19	490.19	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	4,899.00	4,899.00	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	7,341.76	7,341.76	0.00%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	6,919.94	6,919.94	0.00%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	AAA	99.60	99.60	0.00%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	AAA	147,297.37	147,297.37	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	105.55	105.55	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	4,732.56	4,732.56	0.00%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	587,271.74	587,271.74	0.02%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	587,292.00	587,292.00	0.02%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	1,158,770.53	1,158,770.53	0.03%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	243,358.91	243,358.91	0.01%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	53,387.37	53,387.37	0.00%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	76,802.25	76,802.25	0.00%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	15,186.44	15,186.44	0.00%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	187,315.81	187,315.81	0.01%
US91282CNA52	UST 4.000 04/30/32 US TREASURY	GOV	US	USD	AAA	364,959.71	364,959.71	0.01%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	AAA	364,959.19	364,959.19	0.01%
US91282CNT44	UST 4.250 08/15/35 US TREASURY	GOV	US	USD	AAA	587,252.74	587,252.74	0.02%
US91282CPW54	UST 3.750 01/31/31 US TREASURY	GOV	US	USD	AAA	15,306.72	15,306.72	0.00%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	2,332,578.31	2,332,578.31	0.07%
US9134561094	UNIVERSAL ODSH UNIVERSAL	COM	US	USD	AAA	416.97	416.97	0.00%
US9202531011	VALMONT INDUS ODSH VALMONT INDUS	COM	US	USD	AAA	10,538.26	10,538.26	0.00%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	19,989,797.60	19,989,797.60	0.59%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	588.85	588.85	0.00%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	56,423.11	56,423.11	0.00%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	800,740.71	800,740.71	0.02%
US9581021055	WESTERN DIGITAL ODSH WESTERN DIGITAL	COM	US	USD	AAA	2,015,961.97	2,015,961.97	0.06%
	Unknown Company Description	UNK		CAD		4,523,903.99	3,241,684.61	0.10%
	Unknown Company Description	UNK		GBP		1.00	1.32	0.00%
	Unknown Company Description	UNK		GBP		1,260,679.68	1,662,458.29	0.05%
	Unknown Company Description	UNK		JPY		273,184,731.16	1,717,170.84	0.05%
						Total:	3,391,227,960.65	100.00%



Counterparts

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

No.	Major Name	Market Value
1	NATIONAL BANK FINANCIAL INC (PARE	745,372,641.54
2	ROYAL BANK OF CANADA LONDON BR	455,139,893.97

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	NATIONAL BANK FINANCIAL INC (PARENT)	811,998,462.61
2	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	460,842,544.01
3	RBC DOMINION SECURITIES INC (PARENT)	311,254,386.37
4	NBC Global Finance Limited (Parent)	258,939,721.08
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	151,557,108.10