



Securities Lending Report

HBCCE - HSBC Gbl Inv Fd - Gbl Corp Bd (Parent)

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	HBCCE - HSBC Gbl Inv Fd - Gbl Corp Bd (Parent)
Replication Mode	Physical replication
ISIN Code	LU1066053437
Total net assets (AuM)	4,189,777,312
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)	759,953,733.76
Current percentage on loan (in % of the fund AuM)	18.14%
Collateral value (cash and securities) in USD (base currency)	902,098,921.87
Collateral value (cash and securities) in % of loan	119%

Securities lending statistics	
12-month average on loan in USD (base currency)	164,325,905.19
12-month average on loan as a % of the fund AuM	4.04%
12-month maximum on loan in USD	499,181,319.64
12-month maximum on loan as a % of the fund AuM	3.02%
Gross Return for the fund over the last 12 months in (base currency fund)	1,192,790.31
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0293%

Collateral data - as at 01/04/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A1V6K0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	Aa1	793,293.24	914,037.39	0.10%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	Aa1	577,062.21	664,894.66	0.07%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	Aa1	1,217,076.75	1,402,323.38	0.16%
AU0000087454	AUGV 1.000 12/21/30 AUSTRALIA	GOV	AU	AUD	Aaa	8,213,227.02	5,625,357.71	0.62%
AU000XCLWAF3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	Aaa	831.25	569.34	0.00%
AU3CB0221661	ADB 4.250 06/11/26 MTN IDB	BND	US	AUD	Aa1	6,581,298.30	4,507,626.18	0.50%
AU3CB0271955	TCV 2.250 11/20/41 MTN TRESURY CORP VIC	BND	AU	AUD	Aaa	21,041,950.11	14,411,935.29	1.60%
AU3CB0271989	QTC 2.250 11/20/41 MTN QTC	BND	AU	AUD	Aaa	21,041,986.01	14,411,959.88	1.60%
AU3CB0325223	IDA 4.000 08/29/30 MTN INTERNATIONAL DE	BND	US	AUD	Aa1	8,416,824.02	5,764,804.23	0.64%
AU3SG0002249	NSWTC 2.250 11/20/40 TCORP	BND	AU	AUD	Aaa	18,398,807.18	12,601,608.55	1.40%
AU3SG0002256	TCV 2.000 11/20/37 MTN TRESURY CORP VIC	BND	AU	AUD	Aaa	21,042,243.86	14,412,136.48	1.60%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	Aaa	40,906.76	28,017.63	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	Aa3	5,693.09	6,559.61	0.00%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	Aa3	7,578.07	8,731.50	0.00%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	Aa3	240,643.47	277,270.90	0.03%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	Aa3	47,329.84	54,533.73	0.01%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	Aa3	41.28	47.57	0.00%
CA1350878949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	Aaa	539,944.02	386,906.58	0.04%
CA135087825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	Aaa	842,586.58	603,770.54	0.07%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	Aaa	36,504.30	26,157.81	0.00%
CA135087H722	CAGV 2.900 12/01/51 CANADA	GOV	CA	CAD	Aaa	42,042.37	30,126.22	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	Aaa	1,276,748.32	914,676.93	0.10%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	Aaa	95,202.93	68,219.37	0.01%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	Aaa	246,143.16	176,378.30	0.02%
CA135087L930	CAGV 1.000 09/01/26 CANADA	GOV	CA	CAD	Aaa	656,132.59	470,163.59	0.05%
CA135087L930	CAGV 1.000 09/01/26 CANADA	GOV	CA	CAD	Aaa	5,971.72	4,279.14	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	Aaa	1,271,068.01	910,806.60	0.10%
CA135087M880	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	Aaa	36,704.75	26,301.45	0.00%
CA135087M880	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	Aaa	31,265.43	22,403.80	0.00%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	Aaa	535,802.28	383,938.74	0.04%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	Aaa	1,552,395.00	1,112,396.51	0.12%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	Aaa	703,607.66	504,192.70	0.06%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	Aaa	4,945.35	3,543.68	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	Aaa	199,032.72	137,605.21	0.02%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	Aaa	382,841.73	274,332.11	0.03%
CA135087T537	CAGV 3.250 12/01/35 CANADA	GOV	CA	CAD	Aaa	3,965.42	2,841.50	0.00%
CA135087T792	CAGV 2.750 03/01/31 CANADA	GOV	CA	CAD	Aaa	385,210.99	276,029.85	0.03%
CA135087V505	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	Aaa	1,286,249.11	921,684.89	0.10%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	Aaa	404,765.78	290,042.18	0.03%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	Aaa	1,279,985.74	917,196.76	0.10%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	Aaa	928,609.09	665,411.51	0.07%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	Aaa	1,279,248.71	916,667.19	0.10%
CA135087XV96	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	Aaa	76,431.17	54,768.13	0.01%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	Aaa	777,930.84	557,440.31	0.06%
CA1350Z7EM25	CAGV 11/04/26 CANADA	GOV	CA	CAD	Aaa	83,786.19	60,038.50	0.01%
CA1350Z7ER12	CAGV 12/30/26 CANADA	GOV	CA	CAD	Aaa	579,108.59	414,970.85	0.05%
CA1350Z7E177	CAGV 01/27/27 CANADA	GOV	CA	CAD	Aaa	23,505.08	16,843.70	0.00%
CA349531079	FORTIS ODSH FORTIS	COM	CA	CAD	Aaa	102.34	73.33	0.00%
CH0217850699	ZURCH 2.000 07/29/36 ZUERICH ST	BND	CH	CHF	Aaa	206,830.17	257,393.43	0.03%
CH0418040891	BLSLN 0.500 02/22/34 BASEL STADT	BND	CH	CHF	Aaa	98,718.44	122,851.89	0.01%
CH0536892745	ZURCH 0.100 06/23/45 ZUERICH ST	BND	CH	CHF	Aaa	210,897.63	262,455.24	0.03%
CH1462975165	BERN CITY OMUN BERN CITY	MIS	CH	CHF	Aaa	4,926.10	6,130.37	0.00%
DE0001030583	DEGV 0.100 04/15/33 GERMANY	GOV	DE	EUR	Aaa	81,848.20	94,421.23	0.01%
DE0001030757	DEGV 1.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	72.87	83.96	0.00%
DE0001102408	DEGV 08/15/26 GERMANY	GOV	DE	EUR	Aaa	56,722.85	65,356.42	0.01%
DE0001102531	DEGV 02/15/31 GERMANY	GOV	DE	EUR	Aaa	3,026,723.94	3,487,410.10	0.39%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	Aaa	2,322,906.04	2,676,466.75	0.30%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	Aaa	2,146,723.61	2,473,468.26	0.27%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	Aaa	2,146,880.19	2,473,648.67	0.27%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	Aaa	0.79	0.91	0.00%
DE0001102806	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	Aaa	91,978.78	105,976.22	0.01%
DE0001102614	DEGV 1.800 08/15/33 GERMANY	GOV	DE	EUR	Aaa	3,316,009.96	3,820,727.24	0.42%
DE0001135143	DEGV 6.250 01/04/30 GERMANY	GOV	DE	EUR	Aaa	23,931.53	27,574.06	0.00%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	Aaa	19,056.71	21,957.26	0.00%
DE0003811717	DEGV IO STR 08/15/51 GERMANY	GOV	DE	EUR	Aaa	2,146,880.91	2,473,649.50	0.27%
DE000BLJ2098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	Aaa	164,848.95	189,939.98	0.02%
DE000BLJ22114	DEGV 2.000 12/16/27 GERMANY	GOV	DE	EUR	Aaa	1,787,170.28	2,059,188.69	0.23%
DE000BLJ25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	Aaa	2,147,883.18	2,474,804.33	0.27%
DE000BLJ25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	Aaa	3,026,724.16	3,487,410.35	0.39%
DE000BLJ25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	Aaa	2.01	2.32	0.00%
DE000BLJ27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	Aaa	3,026,724.31	3,487,410.52	0.39%
DE000BLJ2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	Aaa	3,026,723.95	3,487,410.11	0.39%
DE000BLJ2F009	DEGV 2.800 05/15/41 GERMANY	GOV	DE	EUR	Aaa	37,230.52	42,897.23	0.00%
DE000BLJ2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	Aaa	1,746,772.11	2,012,641.66	0.22%
DE000BLJ2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	Aaa	3,026,724.64	3,487,410.90	0.39%
DE000BLJ35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	Aaa	16,091.29	18,540.49	0.00%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	Aaa	7,665,757.72	1,182,001.88	0.13%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	Aaa	1,822,963.97	281,087.26	0.03%
DK0009924029	DKGV 0.250 11/15/32 DENMARK	GOV	DK	DKK	Aaa	2,632,791.52	405,956.55	0.05%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	6,603,798.79	1,018,255.84	0.11%
DK0009924375	DKGV 11/15/31 DENMARK	GOV	DK	DKK	Aaa	64,014.91	9,870.61	0.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	Aaa	37,023.76	5,708.78	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	16,205.33	2,498.74	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	Aaa	7,089,920.24	1,093,212.10	0.12%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	Aaa	159,748.92	24,632.08	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	21,625,986.09	3,334,563.55	0.37%
DK0009925182	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	Aaa	32,287.75	4,978.53	0.00%
EU000A293859	EULNI 10/04/30 MTN EU	BND	BE	EUR	Aa3	694,636.57	800,364.56	0.09%
EU000A3K4DM9	EULNI 2.625 02/04/48 MTN EU	BND	BE	EUR	Aa3	41,165.47	47,431.11	0.01%
EU000A3K4EL9	EULNI 4.000 04/04/44 MTN EU	BND	BE	EUR	Aa3	477.22	549.86	0.00%
EU000A3K4EN5	EULNI 3.125 12/05/28 MTN EU	BND	BE	EUR	Aa3	43.51	50.14	0.00%
EU000A3K4EW6	EULNI 2.875 12/06/27 MTN EU	BND	BE	EUR	Aa3	1,240,318.18	1,429,102.30	0.16%
EU000A3K7MW2	EULNI 1.625 12/04/29 MTN EU	BND	BE	EUR	Aa3	0.95	1.09	0.00%
EU000A3LX098	EIB 2.875 10/15/31 MTN EIB	GOV	SU	EUR	Aaa	159,051.62	163,260.27	0.02%
EU000A3LZ0X9	EULNI 3.375 10/04/39 MTN EU	BND	BE	EUR	Aa3	891,083.07	1,026,711.44	0.11%
EU000A4EABY7	EULNI 3.750 10/12/45 MTN EU	BND	BE	EUR	Aa3	65,249.09	75,180.41	0.01%
EU000A4EJF17	EULNI 3.625 12/12/40 MTN EU	BND	BE	EUR	Aa3	300,755.74	346,532.63	0.04%
EU000A4ENP68	EULNI 2.375 07/12/29 MTN EU	BND	BE	EUR	Aa3	97,129.57	111,913.30	0.01%
EU000A4ERV22	EULNI 3.250 12/12/36 MTN EU	BND	BE	EUR	Aa3	17,185.86	19,801.65	0.00%
FR0001125486	VINCI ODSH VINCI	COM	FR	EUR	Aa3	6,887.96	7,936.35	0.00%
FR0001188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	Aa3	58.47	67.37	0.00%
FR0000571192	FRGV IO STR 04/25/29 FRANCE	GOV	FR	EUR	Aa3	21,573.05	24,856.60	0.00%
FR0000578536	FRGV PO STR 10/25/32 FRANCE	GOV	FR	EUR	Aa3	26,458.78	30,485.97	0.00%
FR0010070060	FRGV 4.750 04/25/35 FRANCE	GOV	FR	EUR	Aa3	241,113.70	277,812.70	0.03%
FR0010773200	FRGV PO STR 04/25/41 FRANCE	GOV	FR	EUR	Aa3	1,072,084.68	1,235,262.62	0.14%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	Aa3	181,079.55	208,640.98	0.02%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	Aa3	611,101.71	704,115.18	0.08%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	Aa3	29,174.25	33,614.76	0.00%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	Aa3	5,044.59	5,812.41	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	Aa3	1,803.66	2,078.19	0.00%
FR0014008181	FRGV 0.100 07/25/53 FRANCE	GOV	FR	EUR	Aa3	208.39	240.11	0.00%
FR001400H98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	Aa3	1.00	1.15	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	Aa3	531.61	612.52	0.00%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	Aa3	25.53	29.42	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	Aa3	1.00	1.15	0.00%
FR0014016C67	VILLE DE PARIS OMJUN VILLE DE PARIS	MIS	FR	EUR	Aa3	876,009.83	1,009,343.96	0.11%
FR0014016CV2	FRGV 4.400 05/25/57 FRANCE	GOV	FR	EUR	Aa3	837.77	965.29	0.00%
GB00080CNH209	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	Aa3	850,487.37	1,121,537.69	0.12%
GB000824FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	Aa3	517,086.75	681,882.30	0.08%
GB00083D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	Aa3	36,112.10	47,621.03	0.01%
GB00083LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	Aa3	3,370.96	4,445.28	0.00%
GB0008640505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	Aa3	336,378.20	443,581.93	0.05%
GB0008BJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	Aa3	832,476.73	1,097,787.06	0.12%
GB0008D0X1004	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	Aa3	102,374.84	135,001.70	0.01%
GB0008JQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	846,239.65	1,115,936.23	0.12%
GB0008L6C7720	UKT 4 1/8 01/28/27 UK Treasury	GIL	GB	GBP	Aa3	206,471.18	272,273.55	0.03%
GB0008LH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	Aa3	11,501.73	15,167.33	0.00%
GB0008M8ZZW66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	Aa3	504,332.35	665,063.07	0.07%
GB0008MF9L76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	Aa3	330,233.26	435,478.60	0.05%
GB0008MF9LH90	UKTI 0 5/8 03/22/45 UK Treasury	GIL	GB	GBP	Aa3	818.80	1,079.75	0.00%
GB0008MV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	Aa3	1,126,596.68	1,485,643.04	0.16%
GB0008N5R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	Aa3	206,471.68	272,274.20	0.03%
GB0008NNGP551	UKTI 0 1/8 08/10/31 UK Treasury	GIL	GB	GBP	Aa3	36.58	48.24	0.00%
GB0008NNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	Aa3	27,427.08	36,168.09	0.00%
GB0008PDL264	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	Aa3	1,278,360.41	1,685,773.87	0.19%
GB0008PJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	206,471.16	272,273.52	0.03%
GB0008PJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	Aa3	1,228,971.23	1,620,644.36	0.18%
GB0008PSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	Aa3	286,347.50	377,606.45	0.04%
GB0008PSNB836	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	Aa3	709,570.66	935,710.83	0.10%
GB0008PSNB873	UKT 4 10/22/31 UK Treasury	GIL	GB	GBP	Aa3	206,471.76	272,274.31	0.03%
GB0008QC8ZD08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	Aa3	2,675,559.74	3,528,280.63	0.39%
GB0008THZ2266	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	Aa3	2,565,044.96	3,382,524.79	0.37%
GB0008TJ0027	UKT 4.5 03/07/35 Corp UK TREASURY	GIL	GB	GBP	Aa3	206,471.25	272,273.64	0.03%
GB0008VP98897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	Aa3	2,663,123.47	3,511,860.92	0.39%
GB0008YYMZ75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	Aa3	102,374.83	135,001.69	0.01%
GB0008Z13D440	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	Aa3	206,471.80	272,274.36	0.03%
GB0008ZB28V51	UKT 1T 08/07/37 UK TREASURY	GIL	GB	GBP	Aa3	3,149,841.15	4,153,695.52	0.46%
IE0001827041	CRH ODSH CRH	COM	US	USD	Aa1	1,719,973.43	1,719,973.43	0.19%

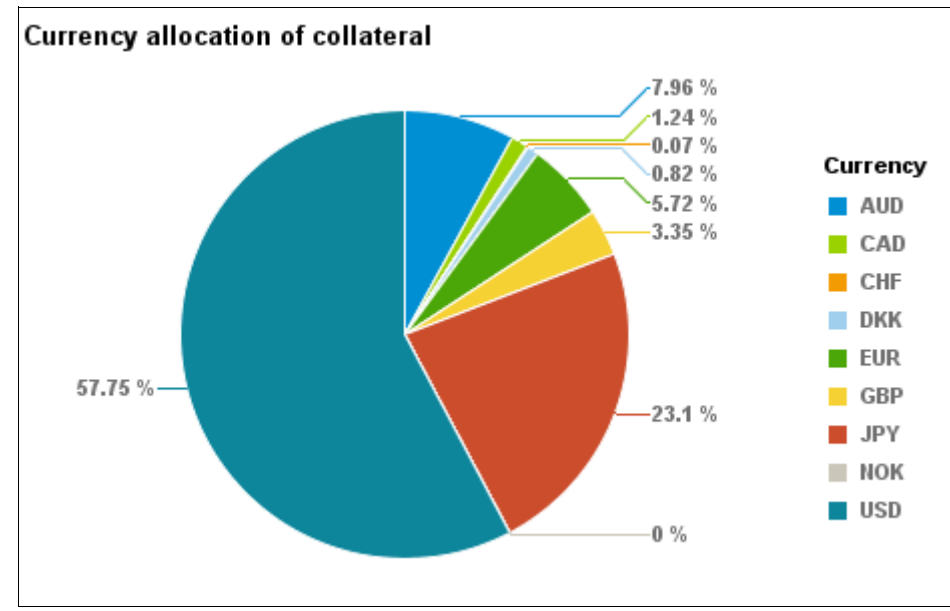
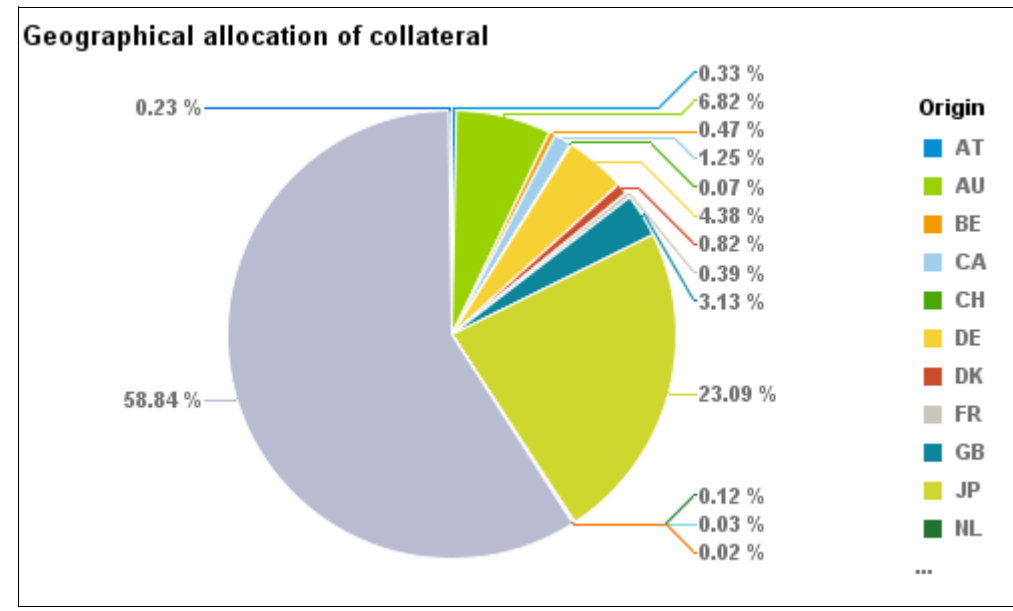
Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IE000589Y762	LINDE ODSH LINDE	COM	US	USD	Aa1	1,505,127.35	1,505,127.35	0.17%
IE0008KQ827	EATON CORP ODSH EATON CORP	COM	US	USD	Aa1	1,719,677.36	1,719,677.36	0.19%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	Aa1	1,362,381.92	1,362,381.92	0.15%
IE000K9Z0967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	1,719,885.98	1,719,885.98	0.19%
IE000K9Z0967	TRANE TECH ODSH TRANE TECH	COM	US	USD	Aa1	4,393,142.97	4,393,142.97	0.49%
IE000KVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	Aa1	3,014,201.43	3,014,201.43	0.33%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	Aa1	1,294,571.69	1,294,571.69	0.14%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	Aa1	2,669,863.69	2,669,863.69	0.30%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	12,244,990.50	76,968.95	0.01%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	538,478,333.44	3,384,740.02	0.38%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	710,053,703.83	4,463,219.85	0.49%
JP1024711RA7	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	1,784,482.36	11,216.81	0.00%
JP1024741R74	JPGV 0.700 07/01/27 JAPAN	GOV	JP	JPY	A1	4,550,033.93	28,600.37	0.00%
JP1024791RC2	JPGV 1.000 12/01/27 JAPAN	GOV	JP	JPY	A1	3,595,084,974.20	22,597,804.27	2.51%
JP1024801S13	JPGV 1.100 01/01/28 JAPAN	GOV	JP	JPY	A1	71,002,669.52	446,305.01	0.05%
JP1051481M76	JPGV 0.005 06/20/26 JAPAN	GOV	JP	JPY	A1	842,830.97	5,297.82	0.00%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	3,527,005,617.84	22,169,874.49	2.46%
JP1051791R76	JPGV 1.000 06/20/30 JAPAN	GOV	JP	JPY	A1	4,498,167.06	28,274.35	0.00%
JP1051811RA8	JPGV 1.300 09/20/30 JAPAN	GOV	JP	JPY	A1	3,542,854,557.98	22,269,496.96	2.47%
JP1051821RC3	JPGV 1.400 09/20/30 JAPAN	GOV	JP	JPY	A1	3,542,835,674.60	22,269,378.26	2.47%
JP1051831S10	JPGV 1.600 12/20/30 JAPAN	GOV	JP	JPY	A1	7,094,724,218.05	44,595,660.59	4.94%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	28,265,141.89	177,667.61	0.02%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	611,361,918.31	3,842,867.99	0.43%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	7,467,495.89	46,038.81	0.01%
JP1103801RA7	JPGV 1.700 09/20/35 JAPAN	GOV	JP	JPY	A1	156,465,216.98	983,501.19	0.11%
JP1103811S13	JPGV 2.100 12/20/35 JAPAN	GOV	JP	JPY	A1	3,617,154,933.26	22,736,530.52	2.52%
JP12010718C2	JPGV 2.100 12/20/28 JAPAN	GOV	JP	JPY	A1	17,402,405.84	109,387.17	0.01%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	17,415,240.92	109,467.85	0.01%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	224,864,648.90	1,413,442.90	0.16%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	536,465,779.90	3,372,089.61	0.37%
JP1201951S15	JPGV 3.200 12/20/45 JAPAN	GOV	JP	JPY	A1	257,969,178.24	1,621,529.68	0.18%
JP1201951S15	JPGV 3.200 12/20/45 JAPAN	GOV	JP	JPY	A1	710,050,550.65	4,463,200.03	0.49%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	17,424,255.68	109,524.51	0.01%
JP1300591J79	JPGV 0.700 06/20/48 JAPAN	GOV	JP	JPY	A1	749,215.48	4,709.38	0.00%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	96,617.61	607.31	0.00%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	3,542,850,861.44	22,269,473.72	2.47%
JP1300861RA9	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	38,587.04	242.55	0.00%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	17,420,674.53	109,502.00	0.01%
JP1400041B55	JPGV 2.200 03/20/51 JAPAN	GOV	JP	JPY	A1	4,547,654.89	28,585.42	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	26,016.31	163.53	0.00%
JP1480011Q23	JPGV 0.700 12/20/33 JAPAN	GOV	JP	JPY	A1	710,051,104.51	4,463,203.51	0.49%
JP1743671S31	JPGV 09/10/26 JAPAN	GOV	JP	JPY	A1	17,430,593.50	109,564.35	0.01%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	Aaa	71.82	82.75	0.00%
NL0009538784	NXP SEMICONDRS ODSH NXP SEMICONDRS	COM	US	USD	Aa1	1,719,965.81	1,719,965.81	0.19%
NL0009538784	NXP SEMICONDRS ODSH NXP SEMICONDRS	COM	US	USD	Aa1	14,992,377.73	14,992,377.73	1.66%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	Aaa	441,487.36	508,684.48	0.06%
NL0015000L58	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	Aaa	0.93	1.07	0.00%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	Aaa	59,081.04	68,073.54	0.01%
NL0015001RQ8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	Aaa	409,551.78	471,888.10	0.05%
NL0015073TQ2	NLGV 2.500 01/15/31 NETHERLANDS	GOV	NL	EUR	Aaa	20,165.12	23,234.37	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	Aaa	38,807.56	44,714.31	0.00%
NO0010821598	NOGV 2.000 04/26/28 NORWAY	GOV	NO	NOK	Aaa	3,873.02	397.60	0.00%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	Aaa	12,412.51	1,274.26	0.00%
US0079031078	AMID ODSH AMD	COM	US	USD	Aa1	3,347,924.00	3,347,924.00	0.37%
US00848U1016	AGILENT ODSH AGILENT	COM	US	USD	Aa1	2,555,192.24	2,555,192.24	0.28%
US013051EM50	ALBTA 1.300 07/22/30 ALBERTA	BND	CA	USD	Aaa	91,115.10	91,115.10	0.01%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	12,767,783.58	12,767,783.58	1.42%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	Aa1	3,564,238.66	3,564,238.66	0.40%
US0231351067	AMAZON COM ODSH AMAZON COM	COM	US	USD	Aa1	417,936.47	417,936.47	0.05%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	Aa1	17,652,615.06	17,652,615.06	1.96%
US0530151036	ADP ODSH ADP	COM	US	USD	Aa1	17,652,796.41	17,652,796.41	1.96%
US0564981064	BALL ODSH BALL	COM	US	USD	Aa1	155.90	155.90	0.00%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	Aa1	1,294,596.33	1,294,596.33	0.14%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	Aa1	4,392,869.66	4,392,869.66	0.49%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	Aa1	4,393,153.00	4,393,153.00	0.49%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	Aa1	1,294,588.80	1,294,588.80	0.14%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	Aa1	5,075,161.19	5,075,161.19	0.56%
US28178E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	Aa1	16,913,558.01	16,913,558.01	1.87%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	Aa1	1,019.34	1,019.34	0.00%
US30040W1080	EVERSOURCE ODSH EVERSOURCE	COM	US	USD	Aa1	3,460,516.50	3,460,516.50	0.38%
US3696043013	GE ODSH GE	COM	US	USD	Aa1	863,795.87	863,795.87	0.10%
US3848021040	WW GRAINGER ODSH WW GRAINGER	COM	US	USD	Aa1	5,635,851.59	5,635,851.59	0.62%
US427028AB18	CAGV 0.750 05/19/26 CANADA	GOV	CA	USD	Aaa	79,576.73	79,576.73	0.01%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	Aa1	1,293,331.64	1,293,331.64	0.14%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	Aa1	81,925.03	81,925.03	0.01%
US50048MDL19	KOMBK 5.125 03/01/27 MTN KBN	BND	NO	USD	Aaa	274,987.71	274,987.71	0.03%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	Aa1	17,652,416.65	17,652,416.65	1.96%
US5926881054	METTLER-TOLEDO ODSH METTLER-TOLEDO	COM	US	USD	Aa1	1,152,559.10	1,152,559.10	0.13%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	Aa1	3,382,697.24	3,382,697.24	0.37%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	Aa1	2,328,444.41	2,328,444.41	0.26%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	1,294,571.19	1,294,571.19	0.14%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	3,564,303.43	3,564,303.43	0.40%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	Aa1	17,651,523.20	17,651,523.20	1.96%
US7043261079	PAYCHEX ODSH PAYCHEX	COM	US	USD	Aa1	3,458,375.52	3,458,375.52	0.38%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	Aa1	1,979,929.94	1,979,929.94	0.22%
US89632Q1094	TRUIST FINANCIAL ODSH TRUIST FINANCIAL	COM	US	USD	Aa1	45.97	45.97	0.00%
US912797TN70	UST BILL 07/16/26 US TREASURY	GOV	US	USD	Aa1	4,452,425.55	4,452,425.55	0.49%
US912797TY36	UST BILL 08/27/26 US TREASURY	GOV	US	USD	Aa1	12,464,510.78	12,464,510.78	1.38%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	Aa1	213,772.87	213,772.87	0.02%

Collateral data - as at 01/04/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810FM54	UST 6.250 05/15/30 US TREASURY	GOV	US	USD	Aa1	73,638.69	73,638.69	0.01%
US912810FX00	UST 4.500 05/15/36 US TREASURY	GOV	US	USD	Aa1	258,778.51	258,778.51	0.03%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	Aa1	909,197.80	909,197.80	0.10%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	Aa1	377,801.25	377,801.25	0.04%
US912810QQ40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	Aa1	7,684,681.02	7,684,681.02	0.85%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	Aa1	1,525,083.70	1,525,083.70	0.17%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	Aa1	94,989.68	94,989.68	0.01%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	Aa1	674,341.46	674,341.46	0.07%
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	Aa1	7,012,723.62	7,012,723.62	0.78%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	Aa1	57,664.22	57,664.22	0.01%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	Aa1	402,926.61	402,926.61	0.04%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	Aa1	114,357.35	114,357.35	0.01%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	Aa1	92,922.22	92,922.22	0.01%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	Aa1	326.46	326.46	0.00%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	Aa1	287,476.04	287,476.04	0.03%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	Aa1	73.57	73.57	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	Aa1	1,400.75	1,400.75	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	Aa1	935.89	935.89	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	Aa1	124.68	124.68	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	Aa1	350.17	350.17	0.00%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	Aa1	334.79	334.79	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	Aa1	146.94	146.94	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	Aa1	1,163,818.39	1,163,818.39	0.13%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	Aa1	7,077.44	7,077.44	0.00%
US912810SV17	UST 0.125 02/15/51 US TREASURY	GOV	US	USD	Aa1	0.00	0.00	0.00%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	Aa1	228.21	228.21	0.00%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	Aa1	151.23	151.23	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	Aa1	4,463,311.69	4,463,311.69	0.49%
US912810TB44	UST 1.875 11/15/51 US TREASURY	GOV	US	USD	Aa1	280,330.76	280,330.76	0.03%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	Aa1	6,749,718.15	6,749,718.15	0.75%
US912810TE82	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	Aa1	640,403.33	640,403.33	0.07%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	Aa1	70.18	70.18	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	Aa1	183.50	183.50	0.00%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	Aa1	4,404,102.91	4,404,102.91	0.49%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	Aa1	287.78	287.78	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	Aa1	4,388,358.32	4,388,358.32	0.49%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	Aa1	75,700.69	75,700.69	0.01%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	Aa1	63,451.32	63,451.32	0.01%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	Aa1	4,463,311.00	4,463,311.00	0.49%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	Aa1	12,463,894.98	12,463,894.98	1.38%
US912810UQ90	UST 4.625 11/15/45 US TREASURY	GOV	US	USD	Aa1	1,491,533.77	1,491,533.77	0.17%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	Aa1	198,792.47	198,792.47	0.02%
US9128286T28	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	Aa1	577.37	577.37	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	Aa1	1,980.11	1,980.11	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	1,370,131.53	1,370,131.53	0.15%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	Aa1	0.00	0.00	0.00%
US912828Z348	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	Aa1	341,785.14	341,785.14	0.04%
US912828ZV59	UST 0.500 06/30/27 US TREASURY	GOV	US	USD	Aa1	0.00	0.00	0.00%
US912828ZZ63	UST 0.125 07/15/30 US TREASURY	GOV	US	USD	Aa1	28,709,814.25	28,709,814.25	3.18%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	Aa1	28,709,541.30	28,709,541.30	3.18%
US91282CB99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	Aa1	0.00	0.00	0.00%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	1,311.47	1,311.47	0.00%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	Aa1	28,710,237.63	28,710,237.63	3.18%
US91282CCR07	UST 1.000 07/31/28 US TREASURY	GOV	US	USD	Aa1	12,464,539.81	12,464,539.81	1.38%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	Aa1	432.84	432.84	0.00%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	Aa1	7,116.36	7,116.36	0.00%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	Aa1	94.01	94.01	0.00%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	Aa1	0.00	0.00	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	Aa1	27,254.75	27,254.75	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	Aa1	12,464,501.64	12,464,501.64	1.38%
US91282CE561	UST 2.750 05/31/29 US TREASURY	GOV	US	USD	Aa1	106,385.25	106,385.25	0.01%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	Aa1	3,876,272.67	3,876,272.67	0.43%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	Aa1	8,206.74	8,206.74	0.00%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	Aa1	354,353.09	354,353.09	0.04%
US91282CG819	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	Aa1	1,910.88	1,910.88	0.00%
US91282CGG91	UST 3.875 12/31/27 US TREASURY	GOV	US	USD	Aa1	0.00	0.00	0.00%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	Aa1	231,822.44	231,822.44	0.03%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	Aa1	0.00	0.00	0.00%
US91282CGZ96	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	Aa1	597.57	597.57	0.00%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	Aa1	101.03	101.03	0.00%
US91282CHK09	UST 4.000 06/30/28 US TREASURY	GOV	US	USD	Aa1	0.00	0.00	0.00%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	Aa1	3,266,166.23	3,266,166.23	0.36%
US91282CIA09	UST 4.625 09/30/28 US TREASURY	GOV	US	USD	Aa1	12,464,060.37	12,464,060.37	1.38%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	Aa1	105.55	105.55	0.00%
US91282CJH51	UST 2.375 10/15/28 US TREASURY	GOV	US	USD	Aa1	28,710,350.76	28,710,350.76	3.18%
US91282CK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	Aa1	46,243.12	46,243.12	0.01%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	Aa1	306,595.03	306,595.03	0.03%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	Aa1	84,822.15	84,822.15	0.01%
US91282CLY84	UST 1.750 01/15/34 US TREASURY	GOV	US	USD	Aa1	105.43	105.43	0.00%
US91282CKKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	Aa1	5,843.49	5,843.49	0.00%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	Aa1	2,873,790.97	2,873,790.97	0.32%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	Aa1	1,398.23	1,398.23	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	Aa1	1,829,355.77	1,829,355.77	0.20%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	Aa1	3,548,139.49	3,548,139.49	0.39%
US91282CLR06	UST 4.125 10/31/29 US TREASURY	GOV	US	USD	Aa1	5,383,749.75	5,383,749.75	0.60%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	Aa1	103,729.83	103,729.83	0.01%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	Aa1	7,728,223.86	7,728,223.86	0.86%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	Aa1	849,074.65	849,074.65	0.09%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	Aa1	22,500.89	22,500.89	0.00%

Collateral data - as at 01/04/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CMY48	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	Aa1	3,854,080.57	3,854,080.57	0.43%
US91282CNB36	UST 1.625 04/15/30 US TREASURY	GOV	US	USD	Aa1	7,684,712.05	7,684,712.05	0.85%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	Aa1	323,148.33	323,148.33	0.04%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	Aa1	53,075.13	53,075.13	0.01%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	Aa1	461,257.69	461,257.69	0.05%
US91282CNL18	UST 3.750 06/30/27 US TREASURY	GOV	US	USD	Aa1	1,033,684.67	1,033,684.67	0.11%
US91282CPC90	UST 3.500 10/15/28 US TREASURY	GOV	US	USD	Aa1	28,709,675.91	28,709,675.91	3.18%
US91282CPD73	UST 3.625 10/31/30 US TREASURY	GOV	US	USD	Aa1	880,235.70	880,235.70	0.10%
US91282CPE56	UST 3.500 10/31/27 US TREASURY	GOV	US	USD	Aa1	209,810.95	209,810.95	0.02%
US91282CPF22	UST 3.750 10/31/32 US TREASURY	GOV	US	USD	Aa1	297.43	297.43	0.00%
US91282CPL99	UST 3.375 11/30/27 US TREASURY	GOV	US	USD	Aa1	19,797.30	19,797.30	0.00%
US91282CPN55	UST 3.500 11/30/30 US TREASURY	GOV	US	USD	Aa1	494.93	494.93	0.00%
US91282CPN55	UST 3.500 11/30/30 US TREASURY	GOV	US	USD	Aa1	12,464,481.01	12,464,481.01	1.38%
US91282CPQ86	UST 3.875 12/31/32 US TREASURY	GOV	US	USD	Aa1	1,912,635.15	1,912,635.15	0.21%
US91282CPW54	UST 3.750 01/31/31 US TREASURY	GOV	US	USD	Aa1	298.18	298.18	0.00%
US9418481035	WATERS ODSH WATERS	COM	US	USD	Aa1	1,463,625.92	1,463,625.92	0.16%
XS2259629280	LNBD 0.610 11/17/50 28 MTN LKB BW FORDERBANK	BND	DE	EUR	Aaa	943,730.15	1,087,371.73	0.12%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	Aa1	8,008,136.89	8,008,136.89	0.89%
	Unknown Company Description	UNK		EUR		1,248.55	1,438.58	0.00%
	Unknown Company Description	UNK		GBP		1,491,912.80	1,967,385.41	0.22%
	Unknown Company Description	UNK		JPY		17,418,152.83	109,486.15	0.01%
						Total:	902,098,921.87	100.00%



Counterparts

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

No.	Major Name	Market Value

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	106,401,018.67
2	JP MORGAN SECS PLC (PARENT)	101,601,762.26
3	BNP PARIBAS PRIME BROKERAGE INTL LTD (PARENT)	91,676,848.70
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	73,067,568.94
5	DEUTSCHE BANK AG (PARENT)	71,892,082.81