



Securities Lending Report

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

Report as at 12/05/2026

<b>Summary of policy</b>	
% limit on maximum percentage of book on loan	50%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 985036
Replication Mode	Physical replication
ISIN Code	IE00BF5DZ366
Total net assets (AuM)	12,208,642,973
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

<b>Securities lending data - as at 12/05/2026</b>	
Currently on loan in USD (base currency)	4,173,966,586.95
Current percentage on loan (in % of the fund AuM)	34.19%
Collateral value (cash and securities) in USD (base currency)	5,160,783,395.70
Collateral value (cash and securities) in % of loan	124%

<b>Securities lending statistics</b>	
12-month average on loan in USD (base currency)	4,092,866,157.27
12-month average on loan as a % of the fund AuM	32.23%
12-month maximum on loan in USD	4,548,803,159.77
12-month maximum on loan as a % of the fund AuM	35.30%
Gross Return for the fund over the last 12 months in (base currency fund)	7,770,735.68
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0612%

<b>Collateral data - as at 12/05/2026</b>								
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	688,012.39	810,485.49	0.02%
AT0000A1K9F1	ATGV 1.500 02/20/47 AUSTRIA	GOV	AT	EUR	AA1	59,350.97	69,916.04	0.00%
AT0000A1PEF7	ATGV 1.500 11/02/86 AUSTRIA	GOV	AT	EUR	AA1	23,394.46	27,558.91	0.00%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	333,117.60	392,415.87	0.01%
AT0000A1ZGE4	ATGV 0.750 02/20/28 AUSTRIA	GOV	AT	EUR	AA1	6,300,822.88	7,422,432.48	0.14%
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	113,103.50	133,237.06	0.00%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	288,175.83	339,474.01	0.01%
AT0000A2KQ43	ATGV 10/20/40 AUSTRIA	GOV	AT	EUR	AA1	1,601,303.22	1,886,351.24	0.04%
AT0000A2T198	ATGV 0.250 10/20/36 AUSTRIA	GOV	AT	EUR	AA1	735.19	866.06	0.00%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	13,155.44	15,497.25	0.00%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	5,732,704.77	6,753,183.65	0.13%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	AA1	2,813,200.78	3,313,978.70	0.06%
AT0000A33SH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	AA1	4,651,196.03	5,479,155.52	0.11%
AT0000A33SK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	AA1	6,300,591.71	7,422,160.16	0.14%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	143,555.32	169,109.61	0.00%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	2,318,424.86	2,731,127.71	0.05%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	786,684.40	926,722.11	0.02%
AT0000A3HU25	ATGV 2.950 02/20/35 AUSTRIA	GOV	AT	EUR	AA1	791.17	932.01	0.00%
AU000000ALQ6	ALS ODSH ALS	COM	AU	AUD	AAA	2,119,446.11	1,537,735.75	0.03%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	3,772,025.20	2,736,742.38	0.05%
AU0000018442	AUGV 2.750 05/21/41 AUSTRALIA	GOV	AU	AUD	AAA	6,081.13	4,412.08	0.00%
AU0000075681	AUGV 1.250 05/21/32 AUSTRALIA	GOV	AU	AUD	AAA	60,838.71	44,140.71	0.00%
AU0000097495	AUGV 1.750 06/21/51 AUSTRALIA	GOV	AU	AUD	AAA	10,038.02	7,282.95	0.00%
AU0000143901	AUGV 1.750 11/21/32 AUSTRALIA	GOV	AU	AUD	AAA	35,193.48	25,534.16	0.00%
AU0000300535	AUGV 4.750 06/21/54 AUSTRALIA	GOV	AU	AUD	AAA	514,712.10	373,442.48	0.01%
AU000XCLWAG2	AUGV 4.500 04/21/33 AUSTRALIA	GOV	AU	AUD	AAA	482,295.63	349,923.14	0.01%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	105,322.45	76,415.29	0.00%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	AAA	834.07	605.15	0.00%
AU000XCLWAR9	AUGV 2.250 05/21/28 AUSTRALIA	GOV	AU	AUD	AAA	25,066.62	18,186.75	0.00%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	AAA	240,136.40	174,227.75	0.00%
AU000XCLWAU3	AUGV 2.750 11/21/28 AUSTRALIA	GOV	AU	AUD	AAA	315,154.35	228,656.02	0.00%
AU3CB0242139	ONTAR 3.500 01/27/27 MTN ONTARIO	BND	CA	AUD	AAA	204,965.06	148,709.66	0.00%
AU3CB0309623	ALBTA 5.200 05/15/34 MTN ALBERTA	BND	CA	AUD	AAA	25,040,193.55	18,167,577.19	0.35%
AU3CB0325223	IDA 4.000 08/29/30 MTN INTERNATIONAL DE	BND	US	AUD	AAA	25,016,192.98	18,150,163.90	0.35%
AU3CB0330298	LNBAD 4.650 01/20/31 MTN LKB BW FORDERBNK	BND	DE	AUD	AAA	42,641.43	30,937.92	0.00%
AU3CB0334019	EIB 5.050 10/29/31 EIB	GOV	SU	AUD		197,850.96	143,548.12	0.00%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	AAA	313,057.89	227,134.96	0.00%
AU3TB0000150	AUGV 3.250 04/21/29 AUSTRALIA	GOV	AU	AUD	AAA	256,163.47	185,855.98	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	128,065.70	92,916.36	0.00%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	4,062.11	4,785.20	0.00%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	61,193.99	72,087.13	0.00%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	AA3	482,549.13	568,447.72	0.01%
BE0000346552	BEGV 1.250 04/22/33 BELGIUM	GOV	BE	EUR	AA3	549,769.97	647,634.54	0.01%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	AA3	5,810,771.39	6,845,146.91	0.13%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	115,603.30	136,181.84	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	AA3	16,692.38	19,663.80	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	60,104.88	70,804.15	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	61,270.31	72,177.04	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	1,932.67	2,276.70	0.00%

Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	1.00	1.17	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	17,019,659.99	20,049,329.99	0.39%
BE0000367764	BEGV 4.350 06/22/56 BELGIUM	GOV	BE	EUR	AA3	449.46	529.47	0.00%
BE0008063126	BEGV 03/28/28 BELGIUM	GOV	BE	EUR	AA3	5,294.26	6,236.69	0.00%
BE0008063126	BEGV 03/28/28 BELGIUM	GOV	BE	EUR	AA3	348,725.08	410,801.63	0.01%
BE0008071202	BEGV 03/28/35 BELGIUM	GOV	BE	EUR	AA3	57,818.19	68,110.41	0.00%
BE6322164920	BEGV 1.000 05/28/30 MTN BELGIUM	GOV	BE	USD	AA3	1,780.26	1,780.26	0.00%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	127.97	127.97	0.00%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	5,491,798.68	5,491,798.68	0.11%
BMG0692U1099	AXIS CAPITAL ODSH AXIS CAPITAL	COM	US	USD	AAA	47,038,393.21	47,038,393.21	0.91%
BMG3198U1027	ESSENT GROUP LTD ODSH ESSENT GROUP LTD	COM	US	USD	AAA	1,549,678.84	1,549,678.84	0.03%
BMG4660A1036	HIMALAYA SHIPPIN ODSH HIMALAYA SHIPPIN	COM	US	USD	AAA	935,387.66	935,387.66	0.02%
BMG7496G1033	RENAISSANCERE ODSH RENAISSANCERE	COM	US	USD	AAA	5,871,034.05	5,871,034.05	0.11%
BMG7997W1029	SEADRILL BM ODSH SEADRILL BM	COM	US	USD	AAA	3,163,760.81	3,163,760.81	0.06%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,019,497.57	8,063,681.48	0.16%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	7,811,040.21	5,715,845.02	0.11%
CA03879J1003	ARBUTUS BIOPHARM ODSH ARBUTUS BIOPHARM	COM	US	USD	AAA	77,610.25	77,610.25	0.00%
CA04040Y1097	ARIS MINING ODSH ARIS MINING	COM	CA	CAD	AAA	10,270,553.26	7,515,630.33	0.15%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,019,391.23	8,063,603.67	0.16%
CA05577W2004	BRP ODSH BRP	COM	CA	CAD	AAA	11,019,500.08	8,063,683.32	0.16%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	7,592,825.07	5,556,162.84	0.11%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	7,593,002.73	5,556,292.85	0.11%
CA07317Q1054	BAYTEX ENERGY ODSH BAYTEX ENERGY	COM	CA	CAD	AAA	11,019,493.07	8,063,678.19	0.16%
CA0977518616	BOMBARDIER ODSH BOMBARDIER	COM	CA	CAD	AAA	11,019,329.82	8,063,558.73	0.16%
CA09950M3003	BORALEX ODSH BORALEX	COM	CA	CAD	AAA	11,019,515.22	8,063,694.40	0.16%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	11,019,373.00	8,063,590.33	0.16%
CA13321L1085	CAMECO ODSH CAMECO	COM	CA	CAD	AAA	5,681,318.12	4,157,389.16	0.08%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	1,953,425.68	1,429,448.34	0.03%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	950,019.72	695,191.08	0.01%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	19,864.28	14,535.98	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	3,460,394.52	2,532,195.23	0.05%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	1,066,201.64	780,208.93	0.02%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	887,086.57	649,138.81	0.01%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	25,883.02	18,940.29	0.00%
CA135087L930	CAGV 1.000 09/01/26 CANADA	GOV	CA	CAD	AAA	3,460,509.11	2,532,279.08	0.05%
CA135087M847	CAGV 1.250 03/01/27 CANADA	GOV	CA	CAD	AAA	275,004.56	201,238.68	0.00%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	11,987.76	8,772.22	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	36,102.03	26,418.20	0.00%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	274,986.26	201,225.29	0.00%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	323,861.94	236,990.80	0.00%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	628,633.31	460,011.79	0.01%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	983,035.40	719,350.80	0.01%
CA135087R713	CAGV 3.500 03/01/34 CANADA	GOV	CA	CAD	AAA	172,923.03	126,539.00	0.00%
CA135087R895	CAGV 3.500 09/01/29 CANADA	GOV	CA	CAD	AAA	70,503.57	51,592.04	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	260,344.36	190,510.86	0.00%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	275,978.00	201,951.01	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	303,598.82	222,162.96	0.00%
CA135087S547	CAGV 3.000 02/01/27 CANADA	GOV	CA	CAD	AAA	50,677.62	37,084.10	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	346,212.41	253,346.09	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	1,890.67	1,383.53	0.00%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	7,027.59	5,142.54	0.00%
CA135087T461	CAGV 2.500 08/01/27 CANADA	GOV	CA	CAD	AAA	3,017.87	2,208.37	0.00%
CA135087T792	CAGV 2.750 03/01/31 CANADA	GOV	CA	CAD	AAA	2,968.13	2,171.97	0.00%
CA135087T792	CAGV 2.750 03/01/31 CANADA	GOV	CA	CAD	AAA	99,606.42	72,888.48	0.00%
CA135087U444	CAGV 2.500 05/01/28 CANADA	GOV	CA	CAD	AAA	26,870.21	19,662.68	0.00%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	158,916.04	116,289.18	0.00%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	3,460,376.36	2,532,181.95	0.05%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,377,452.94	1,007,971.71	0.02%
CA135087WV25	CAGV 4.000 12/01/31 CANADA	GOV	CA	CAD	AAA	3,459,459.24	2,531,510.83	0.05%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	871,683.06	637,867.06	0.01%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	3,460,144.37	2,532,012.18	0.05%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	431,602.35	315,831.45	0.01%
CA1350Z7ER12	CAGV 12/30/26 CANADA	GOV	CA	CAD	AAA	2,379,077.26	1,740,925.22	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	7,592,934.07	5,556,242.60	0.11%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	7,592,888.44	5,556,209.22	0.11%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	7,593,063.03	5,556,336.97	0.11%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	505.40	369.84	0.00%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	7,593,079.21	5,556,348.81	0.11%
CA24477T1003	DEFINITY FINCL ODSH DEFINITY FINCL	COM	CA	CAD	AAA	11,019,456.06	8,063,651.11	0.16%
CA2546771072	DISCOVERY SILVER ODSH DISCOVERY SILVER	COM	CA	CAD	AAA	11,019,510.35	8,063,690.84	0.16%
CA26139R1091	DPM METALS ODSH DPM METALS	COM	CA	CAD	AAA	4,726,259.99	3,458,511.14	0.07%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	8,691,855.15	6,360,394.47	0.12%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	21,211,704.60	15,521,980.80	0.30%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	5,023,427.94	3,675,968.22	0.07%
CA3039011026	FAIRFAX FIN ODSH FAIRFAX FIN	COM	CA	CAD	AAA	21,211,281.47	15,521,671.16	0.30%
CA3180714048	FINNING INTL ODSH FINNING INTL	COM	CA	CAD	AAA	3,963,504.42	2,900,353.40	0.06%
CA3359341052	FST QUANTUM ODSH FST QUANTUM	COM	CA	CAD	AAA	7,592,645.92	5,556,031.74	0.11%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	10,528,958.64	7,704,722.31	0.15%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA5394811015	LOBLAW ODSH LOBLAW	COM	CA	CAD	AAA	300,733.50	220,066.22	0.00%
CA55293N1096	MDA SPACE LTD ODSH MDA SPACE LTD	COM	CA	CAD	AAA	11,019,510.67	8,063,691.07	0.16%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	7,592,938.43	5,556,245.80	0.11%
CA68390D1069	OR ROYALTIES ODSH OR ROYALTIES	COM	CA	CAD	AAA	11,019,506.16	8,063,687.77	0.16%
CA6979001089	PAN AMER SILVER ODSH PAN AMER SILVER	COM	CA	CAD	AAA	11,019,471.92	8,063,662.71	0.16%
CA7397211086	PRAIRIESKY ODSH PRAIRIESKY	COM	CA	CAD	AAA	5,359,277.52	3,921,731.15	0.08%
CA74061A1084	PREM BRANDS HOLD ODSH PREM BRANDS HOLD	COM	CA	CAD	AAA	12,628.80	9,241.31	0.00%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	7,592,578.24	5,555,982.22	0.11%
CA83056P7157	SKEENA RESOURCES ODSH SKEENA RESOURCES	COM	CA	CAD	AAA	11,019,507.29	8,063,688.60	0.16%
CA83671M1059	SOUTH BOW CA ODSH SOUTH BOW CA	COM	CA	CAD	AAA	11,019,518.70	8,063,696.95	0.16%
CA8911021050	TOROMONT INDUST ODSH TOROMONT INDUST	COM	CA	CAD	AAA	3,273,441.12	2,395,389.30	0.05%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	11,019,501.05	8,063,684.03	0.16%
CA92938W2022	WSP GLOBAL ODSH WSP GLOBAL	COM	CA	CAD	AAA	4,814,437.35	3,523,036.24	0.07%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		38,986,157.41	50,158,683.23	0.97%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	20,288,791.25	20,288,791.25	0.39%
CH0114405324	GARMIN ODSH GARMIN	COM	US	USD	AAA	18,311,138.25	18,311,138.25	0.35%
CH0198251305	COCA COLA ODSH COCA COLA	CST	GB	GBP	AA3	1,775,045.36	2,420,984.37	0.05%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		2,494,948.50	3,209,942.70	0.06%
CH0419040891	BSLKN 0.500 02/22/34 BASEL STADT	BND	CH	CHF		207,023.54	266,351.67	0.01%
CH1300646267	BUNGE GLOBAL SA ODSH BUNGE GLOBAL SA	COM	US	USD	AAA	18,247,412.40	18,247,412.40	0.35%
CH1300646267	BUNGE GLOBAL SA ODSH BUNGE GLOBAL SA	COM	US	USD	AAA	1,376.34	1,376.34	0.00%
CH1499059983	ROCHE HLDG PART ROCHE HLDG	COM	CH	CHF		42,160.79	54,243.09	0.00%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	5,143,297.82	6,058,856.37	0.12%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	74,514.68	87,779.04	0.00%
DE0001030757	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	0.71	0.83	0.00%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	AAA	2,063.74	2,431.11	0.00%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	AAA	2,265,681.49	2,668,995.49	0.05%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	AAA	1,687,644.04	1,988,061.58	0.04%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	925,073.68	1,089,746.06	0.02%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	0.79	0.93	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	4,902,209.26	5,774,851.62	0.11%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	201,832.57	237,760.79	0.00%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	AAA	73,197.22	86,227.05	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	66,767.93	78,653.29	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	5,116,466.28	6,027,248.54	0.12%
DE0001141844	DEGV 10/09/26 GERMANY	GOV	DE	EUR	AAA	1,734.27	2,042.99	0.00%
DE0001141851	DEGV 04/16/27 GERMANY	GOV	DE	EUR	AAA	3,287.11	3,872.25	0.00%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	302.32	356.14	0.00%
DE0005552004	DEUTSCHE POST ODSH DEUTSCHE POST	COM	DE	EUR	AAA	86,682,036.86	102,112,307.89	1.98%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	24,275,781.12	28,597,113.38	0.55%
DE0006599905	MERCK ODSH MERCK	COM	DE	EUR	AAA	46,002.00	54,190.82	0.00%
DE0007037129	RWE ODSH RWE	COM	DE	EUR	AAA	30,107,013.82	35,466,363.93	0.69%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	86,682,037.50	102,112,308.64	1.98%
DE000A3H2Y08	BERLI 0.100 01/18/41 BERLIN	BND	DE	EUR	AAA	42,107.29	49,602.81	0.00%
DE000BASF111	BASF ODSH BASF	COM	DE	EUR	AAA	45,539.19	53,645.62	0.00%
DE000BAY0017	BAYER ODSH BAYER	COM	DE	EUR	AAA	77,976,426.99	91,857,012.24	1.78%
DE000BU22122	DEGV 2.100 03/15/28 GERMANY	GOV	DE	EUR	AAA	44,892.00	52,883.23	0.00%
DE000BU22122	DEGV 2.100 03/15/28 GERMANY	GOV	DE	EUR	AAA	386,667.54	455,498.23	0.01%
DE000BU25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	AAA	34.33	40.44	0.00%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	6,356,165.84	7,487,627.04	0.15%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	4,902,208.43	5,774,850.65	0.11%
DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	AAA	14,504.19	17,086.08	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	4,504,631.99	5,306,501.62	0.10%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	4,902,209.15	5,774,851.50	0.11%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	4,902,208.56	5,774,850.80	0.11%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	500,596.89	589,708.15	0.01%
DE000BU2Z064	DEGV 2.900 02/15/36 GERMANY	GOV	DE	EUR	AAA	33,240.10	39,157.17	0.00%
DE000BU35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	1,004,270.86	1,183,041.13	0.02%
DE000ENAG999	E.ON ODSH E.ON	COM	DE	EUR	AAA	46,098.07	54,303.99	0.00%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,274,080.79	12,102,970.11	0.23%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	41,713.59	49,139.03	0.00%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	26,771,500.70	4,220,182.24	0.08%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	8,300,891.05	1,308,528.55	0.03%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	4,455,478.89	702,348.86	0.01%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	11,436,856.68	1,802,873.14	0.03%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	31,587,701.39	4,979,394.25	0.10%
EU000A3K4D41	EUUNI 3.250 07/04/34 MTN EU	BND	BE	EUR	AA3	5,378.93	6,336.43	0.00%
EU000A3K4DM9	EUUNI 2.625 02/04/48 MTN EU	BND	BE	EUR	AA3	0.81	0.95	0.00%
EU000A3LT492	EIB 3.000 02/15/39 EIB	GOV	SU	EUR		2,912.45	3,430.89	0.00%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	AA1	197,868.03	233,090.52	0.00%
FI4000591862	FIGV 2.625 04/15/32 FINLAND	GOV	FI	EUR	AA1	7,884.80	9,288.38	0.00%
FR0000120321	L OREAL ODSH L OREAL	COM	FR	EUR	AA2	550,201.60	648,143.00	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	549,920.69	647,812.09	0.01%
FR0000188799	FRGV 3.150 07/25/32 FRANCE	GOV	FR	EUR	AA2	329,357.98	387,987.00	0.01%
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	1,388,693.29	1,635,894.61	0.03%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	297,577.14	350,548.86	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	218,389.83	257,265.41	0.00%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	AA2	15,794.28	18,605.82	0.00%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013131877	FRGV 0.500 05/25/26 FRANCE	GOV	FR	EUR	AA2	6.84	8.06	0.00%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	AA2	218,417.27	257,297.73	0.00%
FR0013200813	FRGV 0.250 11/25/26 FRANCE	GOV	FR	EUR	AA2	202.18	238.16	0.00%
FR0013238268	FRGV 0.100 03/01/28 FRANCE	GOV	FR	EUR	AA2	372,282.74	438,552.80	0.01%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	131,927.58	155,412.01	0.00%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	62,996.37	74,210.36	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	218,298.52	257,157.85	0.00%
FR0013407236	FRGV 0.500 05/25/29 FRANCE	GOV	FR	EUR	AA2	0.94	1.10	0.00%
FR0013467479	CONSTELLIUM ODSH CONSTELLIUM	COM	US	USD	AAA	340,744.50	340,744.50	0.01%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	88,875.98	104,696.80	0.00%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	905.20	1,066.34	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	143,744.57	169,332.55	0.00%
FR0014008181	FRGV 0.100 07/25/53 FRANCE	GOV	FR	EUR	AA2	239.77	282.45	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	32,165.76	37,891.58	0.00%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	2,895.74	3,411.21	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	344.04	405.28	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	9,859,806.85	11,614,951.26	0.23%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	3,054,908.91	3,598,713.30	0.07%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	11,706.37	13,790.22	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	61,008.65	71,868.80	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	218,305.37	257,165.91	0.00%
FR001400NEF3	FRGV 3.000 06/25/49 FRANCE	GOV	FR	EUR	AA2	24,192.56	28,499.07	0.00%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	47.86	56.38	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	11.01	12.97	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	373,968.53	440,538.68	0.01%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	4,226,953.08	4,979,393.07	0.10%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	1.01	1.19	0.00%
FR0014012II5	FRGV 3.500 11/25/35 FRANCE	GOV	FR	EUR	AA2	3,051,818.59	3,595,072.87	0.07%
FR0014015MU5	FRGV 4.100 05/25/46 FRANCE	GOV	FR	EUR	AA2	2,295,222.53	2,703,795.14	0.05%
FR0014016CV2	FRGV 4.400 05/25/57 FRANCE	GOV	FR	EUR	AA2	90,281.81	106,352.87	0.00%
FR0014016G71	FRGV 2.400 09/24/29 FRANCE	GOV	FR	EUR	AA2	3,057,119.62	3,601,317.54	0.07%
FR0014017Z10	FRGV 3.800 06/25/37 FRANCE	GOV	FR	EUR	AA2	7,101.17	8,365.25	0.00%
FR0014017Z10	FRGV 3.800 06/25/37 FRANCE	GOV	FR	EUR	AA2	190.49	224.40	0.00%
FR0129437598	FRGV 03/24/27 FRANCE	GOV	FR	EUR	AA2	24,508.32	28,871.05	0.00%
FR0129570539	FRGV 08/05/26 FRANCE	GOV	FR	EUR	AA2	1.35	1.60	0.00%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	46,791,155.52	63,818,457.01	1.24%
GB0004052071	ORD GBP0.10 HALMA	CST	GB	GBP	AA3	4,653,033.28	6,346,272.09	0.12%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	40,894,937.43	55,776,605.16	1.08%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	26,796,097.50	36,547,197.38	0.71%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0007908733	ORD GBP0.50 SCOT & SOUTHERN ENERGY	CST	GB	GBP	AA3	9,048,592.25	12,341,374.97	0.24%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	86,407,588.42	117,851,309.85	2.28%
GB0009223206	ORD USD0.20 SMITH & NEPHEW	CST	GB	GBP	AA3	2,079,600.69	2,836,367.38	0.05%
GB0009697037	ORD GBP0.60 BABCOCK INTL	CST	GB	GBP	AA3	3,897,778.95	5,316,180.71	0.10%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	5,638,972.83	7,690,995.04	0.15%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	58,918,886.49	80,359,469.28	1.56%
GB0031743007	ORD GBP0.0005 BURBERRY GROUP	CST	GB	GBP	AA3	5,005,448.30	6,826,930.94	0.13%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	6,556,004.00	8,941,733.86	0.17%
GB00B019KW72	ORD 28 4/7P SAINSBURY J PLC	CST	GB	GBP	AA3	956,660.00	1,304,788.57	0.03%
GB00B082RF11	ORD SHARES OF 100 PENCE EACH RENTOKIL INITIAL PLC	CST	GB	GBP	AA3	3,389,578.03	4,623,045.48	0.09%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	897,751.61	1,224,443.42	0.02%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	4,001,147.35	5,457,164.87	0.11%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	35,361,557.00	48,229,627.59	0.93%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	1,469,211.43	2,003,857.47	0.04%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	3,668,331.66	5,003,237.55	0.10%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	3,336.56	4,550.73	0.00%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	897,749.00	1,224,439.86	0.02%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	45,578.33	62,164.28	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	698,191.97	952,264.03	0.02%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	713,713.88	973,434.36	0.02%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	28,976,660.54	39,521,267.31	0.77%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	1,073.61	1,464.30	0.00%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	AA3	1.00	1.36	0.00%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	AA3	3,839,540.79	5,236,749.68	0.10%
GB00B73ZYW09	UKTI 0 1/4 03/22/52 UK TREASURY	GIL	GB	GBP	AA3	22,211,421.96	30,294,158.41	0.59%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	240,754.36	328,364.87	0.01%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	377.78	515.25	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	523,706.49	714,283.28	0.01%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	299,052.28	407,877.40	0.01%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	4,834,495.08	6,593,767.84	0.13%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	0.37	0.50	0.00%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	8,155.17	11,122.84	0.00%
GB00BH4HKS39	VODAFONE GROUP ODSH VODAFONE GROUP	CST	GB	GBP	AA3	13,378,914.22	18,247,501.10	0.35%
GB00BHJYC057	INTERCONTINENTAL ODSH INTERCONTINENTAL	COM	GB	USD	AA3	13,327,999.99	13,327,999.99	0.26%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	3,996,873.66	5,451,335.98	0.11%
GB00BJT16S69	TRONOX HLDGS ODSH TRONOX HLDGS	COM	US	USD	AAA	11,777,249.64	11,777,249.64	0.23%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	1,333,433.00	1,818,669.27	0.04%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	117,861.70	160,751.57	0.00%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	897,749.43	1,224,440.45	0.02%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	52,428,739.43	71,507,557.71	1.39%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	599,109.14	817,124.96	0.02%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	284.64	388.22	0.00%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	63,518.54	86,632.94	0.00%
GB00BMGR2809	UKT 0 1/4 07/31/31 UK Treasury	GIL	GB	GBP	AA3	5,442,411.89	7,422,905.58	0.14%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	316,845.49	432,145.56	0.01%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	159.11	217.01	0.00%
GB00BMC6P49	MONDI ODSH MONDI	CST	GB	GBP	AA3	1,275,544.00	1,739,714.46	0.03%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	669,025.37	912,483.70	0.02%
GB00BNNGP882	UKTI 01/8 03/22/51 UK Treasury	GIL	GB	GBP	AA3	1,376,040.30	1,876,781.37	0.04%
GB00BP9LHF23	SCHRODERS ODSH SCHRODERS	CST	GB	GBP	AA3	10,932,585.06	14,910,952.76	0.29%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	108,176.55	147,542.00	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	170,488.70	232,529.54	0.00%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	AA3	183.41	250.15	0.00%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	0.83	1.13	0.00%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	22,211,326.13	30,294,027.71	0.59%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	34,058.75	46,452.73	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	2,451,462.39	3,343,549.55	0.06%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	19,576,744.31	26,700,721.56	0.52%
GB00BSQNR93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	22,540.23	30,742.62	0.00%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	8,535,517.27	11,641,592.00	0.23%
GB00BT7J0027	UKT 4.5 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	12,759,123.63	17,402,168.72	0.34%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	135,316.35	184,557.97	0.00%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	26.98	36.80	0.00%
GB00BXS1K06	GBGV 4.750 10/22/35 UNITED KINGDOM	GIL	GB	GBP	AA3	1,756,105.36	2,395,152.10	0.05%
GB00BVP99566	GBGV 4.000 05/22/29 UNITED KINGDOM	GIL	GB	GBP	AA3	14,835,072.82	20,233,555.82	0.39%
GB00BVP99780	GBGV 4.125 03/07/33 UNITED KINGDOM	GIL	GB	GBP	AA3	5,091,346.26	6,944,087.16	0.13%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	AA3	49,986.04	68,175.96	0.00%
GB00BVP99897	GBGV 5.250 01/31/41 UNITED KINGDOM	GIL	GB	GBP	AA3	4,681,362.63	6,384,910.49	0.12%
GB00BVZK7T90	UNILEV ODSH UNILEV	CST	GB	GBP	AA3	7,459,724.35	10,174,318.04	0.20%
GB00BWBR1N39	GBGV 4.875 07/31/36 UNITED KINGDOM	GIL	GB	GBP	AA3	2,625,759.53	3,581,273.42	0.07%
GB00BWBR1N39	GBGV 4.875 07/31/36 UNITED KINGDOM	GIL	GB	GBP	AA3	3,921,137.44	5,348,039.35	0.10%
GB00BYQ0JC66	BEAZLEY ODSH BEAZLEY	CST	GB	GBP	AA3	28,605,739.23	39,015,367.74	0.76%
GB00BYZW3J87	UKTI 0 1/8 11/22/36 UK TREASURY	GIL	GB	GBP	AA3	2,410,616.67	3,287,840.08	0.06%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	169,738.78	231,506.72	0.00%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	87,879.21	119,858.45	0.00%
HK0000069689	AIA GROUP ODSH AIA GROUP	COM	HK	HKD		21,426,027.26	2,736,872.73	0.05%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	606,354.13	827,006.40	0.02%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	8,250,689.93	8,250,689.93	0.16%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IE000IVNQZ81	TE CONNECTIVITY ODSH TE CONNECTIVITY	COM	US	USD	AAA	9,497,391.23	9,497,391.23	0.18%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	1,230,056.67	1,230,056.67	0.02%
IE00BDVJJQ56	NVENT ELECTRIC ODSH NVENT ELECTRIC	COM	US	USD	AAA	48,441,209.99	48,441,209.99	0.94%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	9,168,511.04	9,168,511.04	0.18%
IE00BLNN3691	WEATHERFORD ODSH WEATHERFORD	COM	US	USD	AAA	885,683.54	885,683.54	0.02%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	9,646,955.47	9,646,955.47	0.19%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	9,108,788.00	9,108,788.00	0.18%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		757.39	892.21	0.00%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		29,156,695.35	34,346,879.24	0.67%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		15,286,688.44	18,007,872.14	0.35%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		29,156,697.95	34,346,882.31	0.67%
IT0003153415	SNAM IT ODSH SNAM IT	COM	IT	EUR		6,550,423.67	7,716,464.72	0.15%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		4,041,779.25	4,761,256.45	0.09%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		1,852,412.16	2,182,160.09	0.04%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		23,570,410.94	27,766,180.24	0.54%
JE00BTDN8H13	APTIV ODSH APTIV	COM	US	USD	AAA	151.15	151.15	0.00%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	13,947,043.21	13,947,043.21	0.27%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	86,092,850.77	548,344.57	0.01%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	1,739,350,886.30	11,078,313.68	0.21%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	196,494,818.54	1,251,519.32	0.02%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	1,567,863,503.23	9,986,072.29	0.19%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	1,567,887,433.28	9,986,224.71	0.19%
JP1024771RA8	JPGV 1.000 10/01/27 JAPAN	GOV	JP	JPY	A1	11,700,532,818.91	74,523,302.78	1.44%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	1,567,848,761.89	9,985,978.40	0.19%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	297,873,592.09	1,897,223.33	0.04%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	5,925,538,848.59	37,741,078.34	0.73%
JP1051841S42	JPGV 1.800 03/20/31 JAPAN	GOV	JP	JPY	A1	1,150,891,384.17	7,330,283.88	0.14%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	308,798,067.86	1,966,803.76	0.04%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	592,252,600.28	3,772,188.89	0.07%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,567,849,779.05	9,985,984.88	0.19%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	821,098,043.36	5,229,756.55	0.10%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	37,032,699.96	235,869.52	0.00%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	1,034,153,657.82	6,586,755.27	0.13%
JP12010718C2	JPGV 2.100 12/20/28 JAPAN	GOV	JP	JPY	A1	56,242,694.83	358,222.27	0.01%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	492,125,996.84	3,134,460.22	0.06%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	492,050,320.07	3,133,978.22	0.06%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	119,714,562.47	762,488.75	0.01%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	311,270,706.93	1,982,552.55	0.04%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	308,778,551.21	1,966,679.45	0.04%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	183,384,947.82	1,168,019.63	0.02%
JP1201551FC0	JPGV 1.000 12/20/35 JAPAN	GOV	JP	JPY	A1	1,410,914,787.25	8,986,430.92	0.17%
JP1201641J38	JPGV 0.500 03/20/38 JAPAN	GOV	JP	JPY	A1	403,752,386.39	2,571,588.99	0.05%
JP1201721L45	JPGV 0.400 03/20/40 JAPAN	GOV	JP	JPY	A1	114,877,236.17	731,678.74	0.01%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	4,756,396,643.77	30,294,550.91	0.59%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	819,000,914.42	5,216,399.46	0.10%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	4,164,878,714.22	26,527,041.31	0.51%
JP1201901QA8	JPGV 1.800 09/20/44 JAPAN	GOV	JP	JPY	A1	2,173,510.23	13,843.57	0.00%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	5,892,310,756.77	37,529,441.21	0.73%
JP1201921R47	JPGV 2.400 03/20/45 JAPAN	GOV	JP	JPY	A1	5,890,649,861.40	37,518,862.60	0.73%
JP1201931R78	JPGV 2.500 06/20/45 JAPAN	GOV	JP	JPY	A1	3,617,341,075.18	23,039,651.99	0.45%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	123,105,430.22	784,085.94	0.02%
JP1300131420	JPGV 2.000 12/20/33 JAPAN	GOV	JP	JPY	A1	119,862,975.89	763,434.02	0.01%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	489,492,802.66	3,117,688.82	0.06%
JP1300281845	JPGV 2.500 03/20/38 JAPAN	GOV	JP	JPY	A1	45,707,748.88	291,122.85	0.01%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	2,776,590.32	17,684.72	0.00%
JP1300321A34	JPGV 2.300 03/20/40 JAPAN	GOV	JP	JPY	A1	488,935,310.66	3,114,138.03	0.06%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	488,059,196.73	3,108,557.86	0.06%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	543,735,484.94	3,463,172.56	0.07%
JP1300381D38	JPGV 1.800 03/20/43 JAPAN	GOV	JP	JPY	A1	40,795.65	259.84	0.00%
JP1300461F39	JPGV 1.500 03/20/45 JAPAN	GOV	JP	JPY	A1	252,926,450.48	1,610,944.97	0.03%
JP1300791P79	JPGV 1.200 06/20/53 JAPAN	GOV	JP	JPY	A1	115,877,812.05	738,051.63	0.01%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	58,359,753.70	371,706.29	0.01%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	1,567,892,003.01	9,986,253.81	0.19%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	160,472,155.13	1,022,082.94	0.02%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	368,036,231.05	2,344,104.83	0.05%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	222,314,952.77	1,415,973.51	0.03%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	68,246.15	434.67	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	856,940,977.63	5,458,048.19	0.11%
JP1743541S13	JPGV 07/10/26 JAPAN	GOV	JP	JPY	A1	2,047,422.96	13,040.49	0.00%
JP1743671S31	JPGV 09/10/26 JAPAN	GOV	JP	JPY	A1	163,442,554.23	1,041,002.08	0.02%
JP1743721S49	JPGV 07/06/26 JAPAN	GOV	JP	JPY	A1	38,005,480.58	242,065.38	0.00%
JP1743731S47	JPGV 10/13/26 JAPAN	GOV	JP	JPY	A1	162,585,877.71	1,035,545.71	0.02%
JP1743741S45	JPGV 07/13/26 JAPAN	GOV	JP	JPY	A1	162,584,777.04	1,035,538.70	0.02%
JP1743751S42	JPGV 04/20/27 JAPAN	GOV	JP	JPY	A1	162,620,311.29	1,035,765.03	0.02%
JP1743781S53	JPGV 08/03/26 JAPAN	GOV	JP	JPY	A1	163,989,307.15	1,044,484.47	0.02%
JP1743791S51	JPGV 11/10/26 JAPAN	GOV	JP	JPY	A1	2,986,084.79	19,019.04	0.00%
JP3100020001	ARCHION ODSH ARCHION	COM	JP	JPY	A1	1,859,999.81	11,846.75	0.00%
JP3165000005	SOMPO HOLDINGS ODSH SOMPO HOLDINGS	COM	JP	JPY	A1	429,599,699.16	2,736,216.29	0.05%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	1,212,196,998.76	7,720,753.01	0.15%
JP3236330001	KIOXIA HLDG ODSH KIOXIA HLDG	COM	JP	JPY	A1	5,393,699,996.89	34,353,678.09	0.67%
JP3236330001	KIOXIA HLDG ODSH KIOXIA HLDG	COM	JP	JPY	A1	10,137,467,475.93	64,567,791.04	1.25%
JP3269600007	KURARAY ODSH KURARAY	COM	JP	JPY	A1	4,535,998.26	28,890.78	0.00%
JP3271400008	CREDIT SAISON ODSH CREDIT SAISON	COM	JP	JPY	A1	429,472,699.65	2,735,407.40	0.05%
JP3292200007	JTEKT ODSH JTEKT	COM	JP	JPY	A1	103,449,398.49	658,892.29	0.01%
JP3305990008	YOKOHAMA FINCL ODSH YOKOHAMA FINCL	COM	JP	JPY	A1	429,676,799.96	2,736,707.36	0.05%
JP3320800000	SAPPORO HOLDINGS ODSH SAPPORO HOLDINGS	COM	JP	JPY	A1	429,244,399.48	2,733,953.30	0.05%
JP3351500008	SHIZUOKAFINCLGRP ODSH SHIZUOKAFINCLGRP	COM	JP	JPY	A1	429,638,098.59	2,736,460.86	0.05%
JP3433500000	SOCIONEXT ODSH SOCIONEXT	COM	JP	JPY	A1	429,670,499.99	2,736,667.23	0.05%
JP3476480003	DAIICHI LIFE GRP ODSH DAIICHI LIFE GRP	COM	JP	JPY	A1	429,649,499.36	2,736,533.47	0.05%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	429,617,699.70	2,736,330.94	0.05%
JP3665200006	NICHIREI ODSH NICHIREI	COM	JP	JPY	A1	373,825,999.05	2,380,981.15	0.05%
JP3676800000	NISSHIN SEIFUN ODSH NISSHIN SEIFUN	COM	JP	JPY	A1	429,513,499.59	2,735,667.26	0.05%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	82,994,599.89	528,611.11	0.01%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	14,938.35	95.15	0.00%
JP3752900005	JAPAN POST ODSH JAPAN POST	COM	JP	JPY	A1	429,592,799.60	2,736,172.34	0.05%
JP3758190007	NEXON ODSH NEXON	COM	JP	JPY	A1	2,916,827,249.79	18,577,923.21	0.36%
JP3805010000	FUKUOKA FINCL ODSH FUKUOKA FINCL	COM	JP	JPY	A1	429,702,899.24	2,736,873.59	0.05%
JP3835250006	BAYCURRENT ODSH BAYCURRENT	COM	JP	JPY	A1	138,352,499.59	881,197.92	0.02%
JP3870400003	MARUI GROUP ODSH MARUI GROUP	COM	JP	JPY	A1	429,507,597.91	2,735,629.67	0.05%
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	429,356,998.13	2,734,670.47	0.05%
JP3921290007	MERCARI ODSH MERCARI	COM	JP	JPY	A1	429,456,399.38	2,735,303.58	0.05%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	8,330,299.88	53,057.54	0.00%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		635,574.34	81,185.66	0.00%
KYG1144A1058	BIT DIGITAL INC ODSH BIT DIGITAL INC	COM	US	USD	AAA	23,764.05	23,764.05	0.00%
KYG217651051	CKH HOLDINGS ODSH CKH HOLDINGS	COM	HK	HKD		21,426,026.41	2,736,872.62	0.05%
KYG237731073	CWCO ODSH CWCO	COM	US	USD	AAA	157,310.32	157,310.32	0.00%
KYG4095J1094	GREENLIGHT RE ODSH GREENLIGHT RE	COM	US	USD	AAA	313,616.12	313,616.12	0.01%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	7,298,350.97	7,298,350.97	0.14%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		21,425,763.53	2,736,839.04	0.05%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	1,913,224.25	1,913,224.25	0.04%
LU1556942974	LUGV 0.625 02/01/27 LUXEMBOURG	GOV	LU	EUR		68,518.80	80,715.83	0.00%
LU2591860569	LUGV 3.000 03/02/33 LUXEMBOURG	GOV	LU	EUR		49,504.05	58,316.27	0.00%
LU2773894873	LUGV 2.875 03/01/34 LUXEMBOURG	GOV	LU	EUR		16,949.89	19,967.14	0.00%
LU2922074849	LUGV 2.625 10/23/34 LUXEMBOURG	GOV	LU	EUR		982.96	1,157.94	0.00%
LU3182454440	LUGV 2.900 09/17/35 LUXEMBOURG	GOV	LU	EUR		3,996.66	4,708.10	0.00%
MHY1771G1026	COSTAMARE ODSH COSTAMARE	COM	US	USD	AAA	844,006.74	844,006.74	0.02%
MHY2106R1100	DORIAN LPG ODSH DORIAN LPG	COM	US	USD	AAA	1,678,864.08	1,678,864.08	0.03%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	55,264,037.16	65,101,589.46	1.26%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	IT	EUR		100.59	118.50	0.00%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	27,096,919.67	31,920,442.86	0.62%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	135,573.92	159,707.44	0.00%
NL0009538784	NXP SEMICONDTRS ODSH NXP SEMICONDTRS	COM	US	USD	AAA	31,206,277.26	31,206,277.26	0.60%
NL0010071189	NLGV 2.500 01/15/33 NETHERLANDS	GOV	NL	EUR	AAA	1,413.94	1,665.64	0.00%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	3,565,397.99	4,200,074.55	0.08%
NL0011794037	AHOLD DELHAIZE ODSH AHOLD DELHAIZE	COM	NL	EUR	AAA	13,734,580.43	16,179,473.35	0.31%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	50,213.84	59,152.41	0.00%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	726.51	855.83	0.00%
NL0015073TQ2	NLGV 2.500 01/15/31 NETHERLANDS	GOV	NL	EUR	AAA	3,835.39	4,518.12	0.00%
NO0010786288	NOGV 1.750 02/17/27 NORWAY	GOV	NO	NOK	AAA	536,634.81	58,400.29	0.00%
NO0012837642	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	AAA	32,942.58	3,585.04	0.00%
NO0013148338	NOGV 3.625 04/13/34 NORWAY	GOV	NO	NOK	AAA	315,914.03	34,379.94	0.00%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	313,070.00	313,070.00	0.01%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	3,557,937.27	3,557,937.27	0.07%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	26,690,210.38	26,690,210.38	0.52%
SE0002829192	SEGV 3.500 03/30/39 SWEDEN	GOV	SE	SEK	AAA	69,266.99	7,513.11	0.00%
SG3254976487	SGGV 2.750 04/01/42 SINGAPORE	GOV	SG	SGD		7,474.00	5,893.38	0.00%
SG7U32949426	SGGV 2.875 09/01/30 SINGAPORE	GOV	SG	SGD		16,354,119.58	12,895,521.59	0.25%
SG9999014716	WAVE LIFE ODSH WAVE LIFE	COM	US	USD	AAA	3,587.11	3,587.11	0.00%
SGXF46767848	SGGV 2.625 08/01/32 SINGAPORE	GOV	SG	SGD		6,921,964.05	5,458,094.91	0.11%
SGXPK17B11U8	SGGV 3.250 06/01/54 SINGAPORE	GOV	SG	SGD		4,480,141.98	3,532,673.67	0.07%
US0009571003	ABM INDUSTRIES ODSH ABM INDUSTRIES	COM	US	USD	AAA	591,125.40	591,125.40	0.01%
US00164V1035	AMC GLOBAL MEDIA ODSH AMC GLOBAL MEDIA	COM	US	USD	AAA	74,238.09	74,238.09	0.00%
US00215F1075	ATN INTL ODSH ATN INTL	COM	US	USD	AAA	118,203.28	118,203.28	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	4,266,708.83	4,266,708.83	0.08%
US0082521081	AFFILIATED MNGRS ODSH AFFILIATED MNGRS	COM	US	USD	AAA	6,176,886.19	6,176,886.19	0.12%
US01021NAA00	SEK 4.250 02/01/29 MTN SEK	BND	SE	USD	AAA	3,805,088.83	3,805,088.83	0.07%
US0126531013	ALBEMARLE ODSH ALBEMARLE	COM	US	USD	AAA	1,535,991.95	1,535,991.95	0.03%
US013051EV59	ALBTA 4.500 06/26/29 ALBERTA	BND	CA	USD	AAA	199,291.28	199,291.28	0.00%
US01741R1023	ATI ODSH ATI	COM	US	USD	AAA	3,077.29	3,077.29	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	14,830,046.15	14,830,046.15	0.29%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	65,101,759.38	65,101,759.38	1.26%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	11,091,102.99	11,091,102.99	0.21%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	11,783,149.11	11,783,149.11	0.23%
US02209S1033	ALTRIA GROUP ODSH ALTRIA GROUP	COM	US	USD	AAA	40,508,217.07	40,508,217.07	0.78%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	3,397,154.59	3,397,154.59	0.07%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	110,577.42	110,577.42	0.00%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	3,172,738.99	3,172,738.99	0.06%
US0236081024	AMEREN ODSH AMEREN	COM	US	USD	AAA	1,050.11	1,050.11	0.00%
US0259321042	AMERICAN FNL GRP ODSH AMERICAN FNL GRP	COM	US	USD	AAA	3,404,584.30	3,404,584.30	0.07%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	3,675,964.32	3,675,964.32	0.07%
US0311001004	AMETEK ODSH AMETEK	COM	US	USD	AAA	13,019,997.11	13,019,997.11	0.25%
US0316521006	AMKOR TECHNOLOGY ODSH AMKOR TECHNOLOGY	COM	US	USD	AAA	46,008,356.99	46,008,356.99	0.89%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	18,579,188.87	18,579,188.87	0.36%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	14,315,056.59	14,315,056.59	0.28%
US03769M1062	APOLLO GLOBAL ODSH APOLLO GLOBAL	COM	US	USD	AAA	232,560.25	232,560.25	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	211,566,051.50	211,566,051.50	4.10%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	13,655,689.84	13,655,689.84	0.26%
US0396971071	ARDELYX ODSH ARDELYX	COM	US	USD	AAA	2,526,325.56	2,526,325.56	0.05%
US03969K1088	ARCUTIS ODSH ARCUTIS	COM	US	USD	AAA	937,792.11	937,792.11	0.02%
US04335A1051	ARVINAS ODSH ARVINAS	COM	US	USD	AAA	19,407.18	19,407.18	0.00%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	6,921,515.34	6,921,515.34	0.13%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	2,875,924.19	2,875,924.19	0.06%
US05356F1057	AVEANNA HLTHCR ODSH AVEANNA HLTHCR	COM	US	USD	AAA	543,168.92	543,168.92	0.01%
US0536111091	AVERY DENNISON ODSH AVERY DENNISON	COM	US	USD	AAA	328,900.60	328,900.60	0.01%
US05379B1070	AVISTA US ODSH AVISTA US	COM	US	USD	AAA	1,564,910.76	1,564,910.76	0.03%
US05969A1051	BANCORP ODSH BANCORP	COM	US	USD	AAA	137,175.27	137,175.27	0.00%
US05990K1060	BANC OF CA ODSH BANC OF CA	COM	US	USD	AAA	619,702.15	619,702.15	0.01%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	93,560,339.58	93,560,339.58	1.81%
US06652V2088	BANNER ODSH BANNER	COM	US	USD	AAA	70,958.77	70,958.77	0.00%
US0773472016	BEL FUSE ODSH BEL FUSE	COM	US	USD	AAA	2,867,164.17	2,867,164.17	0.06%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	16,243,694.09	16,243,694.09	0.31%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	14,317,334.98	14,317,334.98	0.28%
US0889291045	BGC GRP ODSH BGC GRP	COM	US	USD	AAA	1,072,871.24	1,072,871.24	0.02%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	2,467,361.06	2,467,361.06	0.05%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	18,579,271.13	18,579,271.13	0.36%
US1096961040	BRINKS ODSH BRINKS	COM	US	USD	AAA	18,796.18	18,796.18	0.00%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	18,579,250.13	18,579,250.13	0.36%
US11040G1031	BRISTOW GROUP ODSH BRISTOW GROUP	COM	US	USD	AAA	1,231,363.75	1,231,363.75	0.02%
US1124631045	BROOKDALE SENIOR ODSH BROOKDALE SENIOR	COM	US	USD	AAA	134,845.49	134,845.49	0.00%
US12504L1098	CBRE GROUP ODSH CBRE GROUP	COM	US	USD	AAA	199.28	199.28	0.00%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	15,616,912.49	15,616,912.49	0.30%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	99.82	99.82	0.00%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	2,169,014.97	2,169,014.97	0.04%
US1263491094	CSG SYSTEMS INT ODSH CSG SYSTEMS INT	COM	US	USD	AAA	1,361,428.68	1,361,428.68	0.03%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	14,910,320.83	14,910,320.83	0.29%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US13462K1097	CAMPING WORLD ODSH CAMPING WORLD	COM	US	USD	AAA	7,219.23	7,219.23	0.00%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	12,112,626.94	12,112,626.94	0.23%
US1439051079	CARRIAGE SERVICE ODSH CARRIAGE SERVICE	COM	US	USD	AAA	367,916.12	367,916.12	0.01%
US14843C1053	CASTLE ODSH CASTLE	COM	US	USD	AAA	425,859.99	425,859.99	0.01%
US1559231055	CENTURI HLDG ODSH CENTURI HLDG	COM	US	USD	AAA	2,062,163.88	2,062,163.88	0.04%
US1640241014	CHEMUNG FINL ODSH CHEMUNG FINL	COM	US	USD	AAA	51,417.61	51,417.61	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	16,669,087.59	16,669,087.59	0.32%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	38,009,085.97	38,009,085.97	0.74%
US1778351056	CITY HOLDING ODSH CITY HOLDING	COM	US	USD	AAA	892,424.32	892,424.32	0.02%
US1844961078	CLEAN HARBORS ODSH CLEAN HARBORS	COM	US	USD	AAA	1,845,213.60	1,845,213.60	0.04%
US19260Q1076	COINBASE GLO ODSH COINBASE GLO	COM	US	USD	AAA	11,816.83	11,816.83	0.00%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	10,410.81	10,410.81	0.00%
US1993331057	COLUMBUS MCKIN ODSH COLUMBUS MCKIN	COM	US	USD	AAA	192,814.49	192,814.49	0.00%
US20337X1090	COMMSCOPE HOLDG ODSH COMMSCOPE HOLDG	COM	US	USD	AAA	72,450.68	72,450.68	0.00%
US20563P1012	COMPX INTL ODSH COMPX INTL	COM	US	USD	AAA	35,942.11	35,942.11	0.00%
US20825C1045	CONOCOPHILLIPS ODSH CONOCOPHILLIPS	COM	US	USD	AAA	444,585.78	444,585.78	0.01%
US20825C1045	CONOCOPHILLIPS ODSH CONOCOPHILLIPS	COM	US	USD	AAA	2,303,304.20	2,303,304.20	0.04%
US21037T1097	CONSTELLATION PA ODSH CONSTELLATION PA	COM	US	USD	AAA	3,385,897.61	3,385,897.61	0.07%
US2172041061	COPART ODSH COPART	COM	US	USD	AAA	25,683.36	25,683.36	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	1,720,329.54	1,720,329.54	0.03%
US222213BG46	BANQV 4.500 01/15/30 BANQUE DEVELOPPT	BND	FR	USD	AA2	2,697,702.20	2,697,702.20	0.05%
US2283681060	CROWN HOLDINGS ODSH CROWN HOLDINGS	COM	US	USD	AAA	603,584.93	603,584.93	0.01%
US2300311063	CULLINAN ODSH CULLINAN	COM	US	USD	AAA	671,958.49	671,958.49	0.01%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	7,274,638.97	7,274,638.97	0.14%
US24665A1034	DELEK US HLDG ODSH DELEK US HLDG	COM	US	USD	AAA	3,394,808.26	3,394,808.26	0.07%
US25056L1035	DESIGN ODSH DESIGN	COM	US	USD	AAA	888,196.20	888,196.20	0.02%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	775,018.17	775,018.17	0.02%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	2,422,070.58	2,422,070.58	0.05%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	142.83	142.83	0.00%
US2566771059	DOLLAR GENERAL ODSH DOLLAR GENERAL	COM	US	USD	AAA	285.41	285.41	0.00%
US2567461080	DOLLAR TREE ODSH DOLLAR TREE	COM	US	USD	AAA	1,979,179.72	1,979,179.72	0.04%
US2577012014	DONEGAL GROUP ODSH DONEGAL GROUP	COM	US	USD	AAA	653,487.53	653,487.53	0.01%
US25787G1004	DONNELLEY FINCL ODSH DONNELLEY FINCL	COM	US	USD	AAA	268,642.99	268,642.99	0.01%
US28036F1057	EDGEWISE ODSH EDGEWISE	COM	US	USD	AAA	3,539,942.44	3,539,942.44	0.07%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	15,484,458.53	15,484,458.53	0.30%
US29357K1034	ENOVA INTL ODSH ENOVA INTL	COM	US	USD	AAA	650,313.93	650,313.93	0.01%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	305,366.31	305,366.31	0.01%
US29382R1077	ENTRAVISION COMM ODSH ENTRAVISION COMM	COM	US	USD	AAA	130,607.77	130,607.77	0.00%
US29670G1022	ESSENTIAL ODSH ESSENTIAL	COM	US	USD	AAA	2,715.81	2,715.81	0.00%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US29772L1089	ETON PHARMS ODSH ETON PHARMS	COM	US	USD	AAA	145,660.92	145,660.92	0.00%
US29977A1051	EVERCORE US ODSH EVERCORE US	COM	US	USD	AAA	50,066,514.66	50,066,514.66	0.97%
US3025201019	FNB CO ODSH FNB CO	COM	US	USD	AAA	792,535.69	792,535.69	0.02%
US30260D1037	FIGS ODSH FIGS	COM	US	USD	AAA	2,460,576.94	2,460,576.94	0.05%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	600.44	600.44	0.00%
US3138551086	FEDERAL SIGNAL ODSH FEDERAL SIGNAL	COM	US	USD	AAA	5,981,133.58	5,981,133.58	0.12%
US3205171057	FRST HORIZON ODSH FRST HORIZON	COM	US	USD	AAA	1,909,428.53	1,909,428.53	0.04%
US32051X1081	FIRST HAWAIIAN ODSH FIRST HAWAIIAN	COM	US	USD	AAA	1,287,137.20	1,287,137.20	0.02%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	3,675,966.46	3,675,966.46	0.07%
US3379321074	FIRSTENERGY ODSH FIRSTENERGY	COM	US	USD	AAA	13,712,180.79	13,712,180.79	0.27%
US3379321074	FIRSTENERGY ODSH FIRSTENERGY	COM	US	USD	AAA	60.83	60.83	0.00%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	175.59	175.59	0.00%
US36237H1014	G 3 APPARL GRP ODSH G 3 APPARL GRP	COM	US	USD	AAA	6,991,287.60	6,991,287.60	0.14%
US3666511072	GARTNER ODSH GARTNER	COM	US	USD	AAA	15,254,945.17	15,254,945.17	0.30%
US37892E1029	GLOBAL INDL ODSH GLOBAL INDL	COM	US	USD	AAA	10,259.28	10,259.28	0.00%
US3873281071	GRANITE CONSTR ODSH GRANITE CONSTR	COM	US	USD	AAA	859,172.18	859,172.18	0.02%
US3886891015	GRAPHIC PACK ODSH GRAPHIC PACK	COM	US	USD	AAA	5,412,285.32	5,412,285.32	0.10%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	93,090.70	93,090.70	0.00%
US3989051095	GROUP 1 AUTO ODSH GROUP 1 AUTO	COM	US	USD	AAA	864,378.17	864,378.17	0.02%
US40416E1038	HCI GROUP ODSH HCI GROUP	COM	US	USD	AAA	97,126.65	97,126.65	0.00%
US4046091090	HACKETT GROUP ODSH HACKETT GROUP	COM	US	USD	AAA	22,983.42	22,983.42	0.00%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	180.18	180.18	0.00%
US4228062083	HEICO CORP ODSH HEICO CORP	COM	US	USD	AAA	165,105.26	165,105.26	0.00%
US42727J1025	HERITAGE INSUR ODSH HERITAGE INSUR	COM	US	USD	AAA	364,588.69	364,588.69	0.01%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	8,590,311.87	8,590,311.87	0.17%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	15,128.56	15,128.56	0.00%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	22,568,708.62	22,568,708.62	0.44%
US4525211078	IMMERSION ODSH IMMERSION	COM	US	USD	AAA	1,363,113.07	1,363,113.07	0.03%
US45720N1037	INHIBRX ODSH INHIBRX	COM	US	USD	AAA	1,415,715.76	1,415,715.76	0.03%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	13,608,939.08	13,608,939.08	0.26%
US45826H1095	INTEGER HOLDINGS ODSH INTEGER HOLDINGS	COM	US	USD	AAA	2,326,110.99	2,326,110.99	0.05%
US4590441030	INTL BANCSHARES ODSH INTL BANCSHARES	COM	US	USD	AAA	455,656.95	455,656.95	0.01%
US4592001014	IBM ODSH IBM	COM	US	USD	AAA	618,641.79	618,641.79	0.01%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	18,247,406.40	18,247,406.40	0.35%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	72,211,206.57	72,211,206.57	1.40%
US47103J1051	JANUX ODSH JANUX	COM	US	USD	AAA	75,692.36	75,692.36	0.00%
US48563L1017	KARAT PACKAGING ODSH KARAT PACKAGING	COM	US	USD	AAA	189,536.34	189,536.34	0.00%
US48666K1097	KB HOME ODSH KB HOME	COM	US	USD	AAA	491,763.47	491,763.47	0.01%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	140,506.93	140,506.93	0.00%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	1,553,082.19	1,553,082.19	0.03%
US4972661064	KIRBY ODSH KIRBY	COM	US	USD	AAA	385,154.41	385,154.41	0.01%
US50012A1088	KODIAK GAS SERVS ODSH KODIAK GAS SERVS	COM	US	USD	AAA	10,803,336.24	10,803,336.24	0.21%
US50181P1003	LCNB ODSH LCNB	COM	US	USD	AAA	249,235.27	249,235.27	0.00%
US5178341070	LVSC ODSH LVSC	COM	US	USD	AAA	3,019,910.02	3,019,910.02	0.06%
US5184151042	LATTICE US ODSH LATTICE US	COM	US	USD	AAA	1,095,902.08	1,095,902.08	0.02%
US5260571048	LENNAR ODSH LENNAR	COM	US	USD	AAA	12,941,304.46	12,941,304.46	0.25%
US5312297550	FORMULA ONE ODSH FORMULA ONE	COM	US	USD	AAA	3,149,979.53	3,149,979.53	0.06%
US5339001068	LINCOLN ELECTRIC ODSH LINCOLN ELECTRIC	COM	US	USD	AAA	2,343,140.40	2,343,140.40	0.05%
US53635B1070	LIQUIDITY SERVS ODSH LIQUIDITY SERVS	COM	US	USD	AAA	1,919.73	1,919.73	0.00%
US5486611073	LOWE S ODSH LOWE S	COM	US	USD	AAA	7,167,590.22	7,167,590.22	0.14%
US55277P1049	MGE ENERGY ODSH MGE ENERGY	COM	US	USD	AAA	149,736.05	149,736.05	0.00%
US5528481030	MGIC INVESTMENT ODSH MGIC INVESTMENT	COM	US	USD	AAA	49,276.79	49,276.79	0.00%
US5663301068	MARCUS CORP ODSH MARCUS CORP	COM	US	USD	AAA	538,547.49	538,547.49	0.01%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	380,863.40	380,863.40	0.01%
US5763231090	MASTEC ODSH MASTEC	COM	US	USD	AAA	8,222,697.74	8,222,697.74	0.16%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	3,676,137.24	3,676,137.24	0.07%
US59001A1025	MERITAGE HOMES ODSH MERITAGE HOMES	COM	US	USD	AAA	526,978.27	526,978.27	0.01%
US5926881054	METTLER-TOLEDO ODSH METTLER-TOLEDO	COM	US	USD	AAA	18,578,757.77	18,578,757.77	0.36%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	16,804,887.79	16,804,887.79	0.33%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	74,475.15	74,475.15	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	14,304,810.37	14,304,810.37	0.28%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	37,350,132.21	37,350,132.21	0.72%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	22,763,978.43	22,763,978.43	0.44%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	1,592,778.92	1,592,778.92	0.03%
US6287781024	NBT BANCORP ODSH NBT BANCORP	COM	US	USD	AAA	166,090.20	166,090.20	0.00%
US62944T1051	NVR ODSH NVR	COM	US	USD	AAA	9,278,858.80	9,278,858.80	0.18%
US6323471002	NATHAN S FAMOUS ODSH NATHAN S FAMOUS	COM	US	USD	AAA	1,989,576.03	1,989,576.03	0.04%
US6353092066	NCM ODSH NCM	COM	US	USD	AAA	805,335.92	805,335.92	0.02%
US6361801011	NATL FUEL GAS ODSH NATL FUEL GAS	COM	US	USD	AAA	4,567,202.35	4,567,202.35	0.09%
US64031N1081	NELNET ODSH NELNET	COM	US	USD	AAA	383,506.04	383,506.04	0.01%
US6516391066	NEWMONT CORP ODSH NEWMONT CORP	COM	US	USD	AAA	15,521,875.37	15,521,875.37	0.30%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	9,202,321.80	9,202,321.80	0.18%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	64.14	64.14	0.00%
US6556631025	NORDSON ODSH NORDSON	COM	US	USD	AAA	2,631,322.15	2,631,322.15	0.05%
US6558441084	NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN	COM	US	USD	AAA	42,432.29	42,432.29	0.00%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	1,976,291.10	1,976,291.10	0.04%
US67018T1051	NU SKIN ODSH NU SKIN	COM	US	USD	AAA	145,758.59	145,758.59	0.00%
US6703461052	NUCOR ODSH NUCOR	COM	US	USD	AAA	2,720,620.43	2,720,620.43	0.05%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	38,772,300.05	38,772,300.05	0.75%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	11,783,173.42	11,783,173.42	0.23%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	3,675,332.97	3,675,332.97	0.07%
US67098H1041	O-I GLASS INC ODSH O-I GLASS INC	COM	US	USD	AAA	2,695,985.46	2,695,985.46	0.05%
US67109R1095	OP BANCORP ODSH OP BANCORP	COM	US	USD	AAA	318,242.78	318,242.78	0.01%
US676167CL17	OKB 4.125 01/18/29 MTN OEKB	BND	AT	USD	AA1	4,075.46	4,075.46	0.00%
US676167CP21	OKB 4.500 01/24/30 MTN OEKB	BND	AT	USD	AA1	18,167,128.14	18,167,128.14	0.35%
US6820951043	OMEGA FLEX ODSH OMEGA FLEX	COM	US	USD	AAA	40,461.55	40,461.55	0.00%
US6826801036	ONEOK ODSH ONEOK	COM	US	USD	AAA	3,001,891.25	3,001,891.25	0.06%
US68268W1036	ONEMAIN HOLDINGS ODSH ONEMAIN HOLDINGS	COM	US	USD	AAA	3,893,884.24	3,893,884.24	0.08%
US69318J1007	PC CONNECTION ODSH PC CONNECTION	COM	US	USD	AAA	120,194.71	120,194.71	0.00%
US69370C1009	PTC ODSH PTC	COM	US	USD	AAA	14,317,320.50	14,317,320.50	0.28%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	14,316,856.91	14,316,856.91	0.28%
US69932A2042	PARAMOUNT SKYDAN ODSH PARAMOUNT SKYDAN	COM	US	USD	AAA	1,724.52	1,724.52	0.00%
US7006661000	PARK OHIO HLDGS ODSH PARK OHIO HLDGS	COM	US	USD	AAA	155,278.65	155,278.65	0.00%
US70932M1071	PENNYMAC FINCL ODSH PENNYMAC FINCL	COM	US	USD	AAA	703,241.30	703,241.30	0.01%
US7097891011	PEOPLES BANCORP ODSH PEOPLES BANCORP	COM	US	USD	AAA	185,094.73	185,094.73	0.00%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	56,181,856.09	56,181,856.09	1.09%
US7240782091	PIPER SANDLER ODSH PIPER SANDLER	COM	US	USD	AAA	4,254.30	4,254.30	0.00%
US72815L1070	PLAYTIKA HOLDING ODSH PLAYTIKA HOLDING	COM	US	USD	AAA	825,843.15	825,843.15	0.02%
US7445731067	PSEG ODSH PSEG	COM	US	USD	AAA	3,228,969.64	3,228,969.64	0.06%
US74624M1027	EVERPURE ODSH EVERPURE	COM	US	USD	AAA	2,254,045.90	2,254,045.90	0.04%
US74736L1098	Q2 HOLDINGS ODSH Q2 HOLDINGS	COM	US	USD	AAA	2,200,778.40	2,200,778.40	0.04%
US74762E1029	QUANTA SERVICES ODSH QUANTA SERVICES	COM	US	USD	AAA	185,187.06	185,187.06	0.00%
US7496851038	RPM INTL ODSH RPM INTL	COM	US	USD	AAA	9,623,668.09	9,623,668.09	0.19%
US7693971001	RIVERVIEW BANCP ODSH RIVERVIEW BANCP	COM	US	USD	AAA	182,975.15	182,975.15	0.00%
US7751331015	ROGER ODSH ROGER	COM	US	USD	AAA	170,034.69	170,034.69	0.00%
US7757111049	ROLLINS ODSH ROLLINS	COM	US	USD	AAA	14,315,556.38	14,315,556.38	0.28%
US7802871084	ROYAL GOLD ODSH ROYAL GOLD	COM	US	USD	AAA	7,420,182.32	7,420,182.32	0.14%
US7818463082	RUSH ENTERPRISE ODSH RUSH ENTERPRISE	COM	US	USD	AAA	504,314.14	504,314.14	0.01%
US7820111000	RUSH STREET INTE ODSH RUSH STREET INTE	COM	US	USD	AAA	11,844,814.97	11,844,814.97	0.23%
US7838591011	S&T BANCORP ODSH S&T BANCORP	COM	US	USD	AAA	401,691.29	401,691.29	0.01%
US78409V1044	S&P GLOBAL ODSH S&P GLOBAL	COM	US	USD	AAA	19,625,072.54	19,625,072.54	0.38%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	37,391,737.56	37,391,737.56	0.72%
US80004C2008	SANDISK ODSH SANDISK	COM	US	USD	AAA	32,498.75	32,498.75	0.00%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	380,337.49	380,337.49	0.01%
US8085411069	MATIV HOLDINGS ODSH MATIV HOLDINGS	COM	US	USD	AAA	1,917,348.46	1,917,348.46	0.04%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	8,447,622.82	8,447,622.82	0.16%
US81768T1088	SERVISFIRST ODSH SERVISFIRST	COM	US	USD	AAA	172,676.41	172,676.41	0.00%

## Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US83443Q1031	SOLSTICE ADVANCE ODSH SOLSTICE ADVANCE	COM	US	USD	AAA	51,829,517.85	51,829,517.85	1.00%
US84472E1029	SOUTHSTATE BANK ODSH SOUTHSTATE BANK	COM	US	USD	AAA	2,442,551.04	2,442,551.04	0.05%
US85209W1099	SPROUT SOCIAL ODSH SPROUT SOCIAL	COM	US	USD	AAA	811,178.54	811,178.54	0.02%
US8574771031	STATE STREET ODSH STATE STREET	COM	US	USD	AAA	8,032,302.92	8,032,302.92	0.16%
US8589271068	STELLAR BANCORP ODSH STELLAR BANCORP	COM	US	USD	AAA	373,279.29	373,279.29	0.01%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	34,287,192.58	34,287,192.58	0.66%
US8683581024	SUPERIOR GRP ODSH SUPERIOR GRP	COM	US	USD	AAA	2,060.69	2,060.69	0.00%
US87164F1057	SYNDAX ODSH SYNDAX	COM	US	USD	AAA	1,956,094.17	1,956,094.17	0.04%
US8718291078	SYSCO ODSH SYSCO	COM	US	USD	AAA	98.98	98.98	0.00%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	4,060,748.39	4,060,748.39	0.08%
US8726571016	TPG ODSH TPG	COM	US	USD	AAA	19,657,817.49	19,657,817.49	0.38%
US87615L1070	TARGET HOSPITLTY ODSH TARGET HOSPITLTY	COM	US	USD	AAA	418,419.21	418,419.21	0.01%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	20,828,812.49	20,828,812.49	0.40%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	61,577,187.05	61,577,187.05	1.19%
US88579Y1010	3M ODSH 3M	COM	US	USD	AAA	15,488,991.48	15,488,991.48	0.30%
US8894781033	TOLL BROTHERS ODSH TOLL BROTHERS	COM	US	USD	AAA	1,981,190.50	1,981,190.50	0.04%
US90041L1052	TURNING POINT ODSH TURNING POINT	COM	US	USD	AAA	2,466,099.14	2,466,099.14	0.05%
US9011091082	TUTOR PERINI ODSH TUTOR PERINI	COM	US	USD	AAA	2,709,675.99	2,709,675.99	0.05%
US90278Q1085	UFP INDUSTRIES ODSH UFP INDUSTRIES	COM	US	USD	AAA	891,312.54	891,312.54	0.02%
US9047081040	UNIFIRST ODSH UNIFIRST	COM	US	USD	AAA	1,292,052.34	1,292,052.34	0.03%
US9103401082	UNITED FIRE GRP ODSH UNITED FIRE GRP	COM	US	USD	AAA	76,364.32	76,364.32	0.00%
US912803FJ74	UST PO STR 05/15/49 US TREASURY	GOV	US	USD	AAA	1,669,102.97	1,669,102.97	0.03%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	305,842.40	305,842.40	0.01%
US912810FM54	UST 6.250 05/15/30 US TREASURY	GOV	US	USD	AAA	266,544.00	266,544.00	0.01%
US912810FM54	UST 6.250 05/15/30 US TREASURY	GOV	US	USD	AAA	1,491,318.82	1,491,318.82	0.03%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	83,018.32	83,018.32	0.00%
US912810QC53	UST 4.500 08/15/39 US TREASURY	GOV	US	USD	AAA	948,557.94	948,557.94	0.02%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	503.77	503.77	0.00%
US912810QH41	UST 4.375 05/15/40 US TREASURY	GOV	US	USD	AAA	69,408.97	69,408.97	0.00%
US912810QQ40	UST 4.375 05/15/41 US TREASURY	GOV	US	USD	AAA	176,590.73	176,590.73	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	384.50	384.50	0.00%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	425,179.64	425,179.64	0.01%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	613,258.49	613,258.49	0.01%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	1,588.19	1,588.19	0.00%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	334,035.38	334,035.38	0.01%
US912810RU43	UST 2.875 11/15/46 US TREASURY	GOV	US	USD	AAA	148.42	148.42	0.00%
US912810RV26	UST 3.000 02/15/47 US TREASURY	GOV	US	USD	AAA	11,535.13	11,535.13	0.00%
US912810RW09	UST 0.875 02/15/47 US TREASURY	GOV	US	USD	AAA	5,452,238.71	5,452,238.71	0.11%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	147.40	147.40	0.00%

Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	129,350.43	129,350.43	0.00%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	47.86	47.86	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	125.29	125.29	0.00%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	AAA	9,305.21	9,305.21	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	65.06	65.06	0.00%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	AAA	242,576.09	242,576.09	0.00%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	526,252.20	526,252.20	0.01%
US912810TE82	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	AAA	5,458,103.25	5,458,103.25	0.11%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	73.42	73.42	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	251.83	251.83	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	1,308,693.84	1,308,693.84	0.03%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	5,231,801.73	5,231,801.73	0.10%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	102,038.39	102,038.39	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	51,330.02	51,330.02	0.00%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	110.53	110.53	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	5,236,822.12	5,236,822.12	0.10%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	115,269.04	115,269.04	0.00%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	58,599.36	58,599.36	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	113,869.57	113,869.57	0.00%
US912810UM89	UST 4.750 08/15/55 US TREASURY	GOV	US	USD	AAA	120,754.37	120,754.37	0.00%
US912810UP11	UST 4.625 11/15/55 US TREASURY	GOV	US	USD	AAA	585,923.68	585,923.68	0.01%
US912810UQ93	UST 4.625 11/15/45 US TREASURY	GOV	US	USD	AAA	7,277.16	7,277.16	0.00%
US9128282L36	UST 0.375 07/15/27 US TREASURY	GOV	US	USD	AAA	20,032,951.55	20,032,951.55	0.39%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	53,332.31	53,332.31	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	7,304.26	7,304.26	0.00%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	1,598.22	1,598.22	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	994.06	994.06	0.00%
US912828YS30	UST 1.750 11/15/29 US TREASURY	GOV	US	USD	AAA	556,706.19	556,706.19	0.01%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	548,549.70	548,549.70	0.01%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	507,930.08	507,930.08	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	95.31	95.31	0.00%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	126,526.30	126,526.30	0.00%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	AAA	95.04	95.04	0.00%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	10,346,315.98	10,346,315.98	0.20%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	2,326.83	2,326.83	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	1,578,710.08	1,578,710.08	0.03%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,073,623.70	1,073,623.70	0.02%
US91282CGK18	UST 1.125 01/15/33 US TREASURY	GOV	US	USD	AAA	107.23	107.23	0.00%
US91282CGK18	UST 1.125 01/15/33 US TREASURY	GOV	US	USD	AAA	4,883,121.89	4,883,121.89	0.09%

Collateral data - as at 12/05/2026

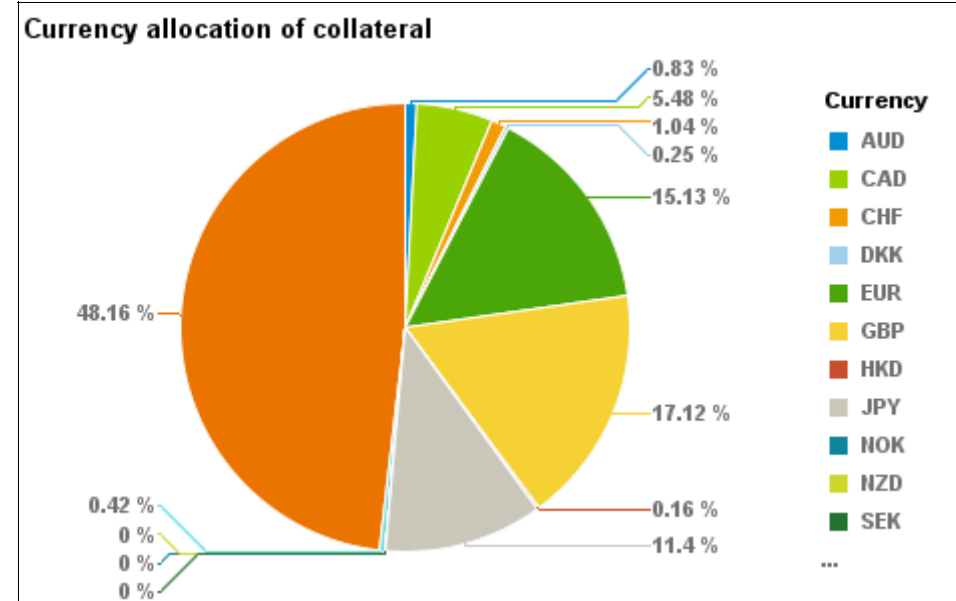
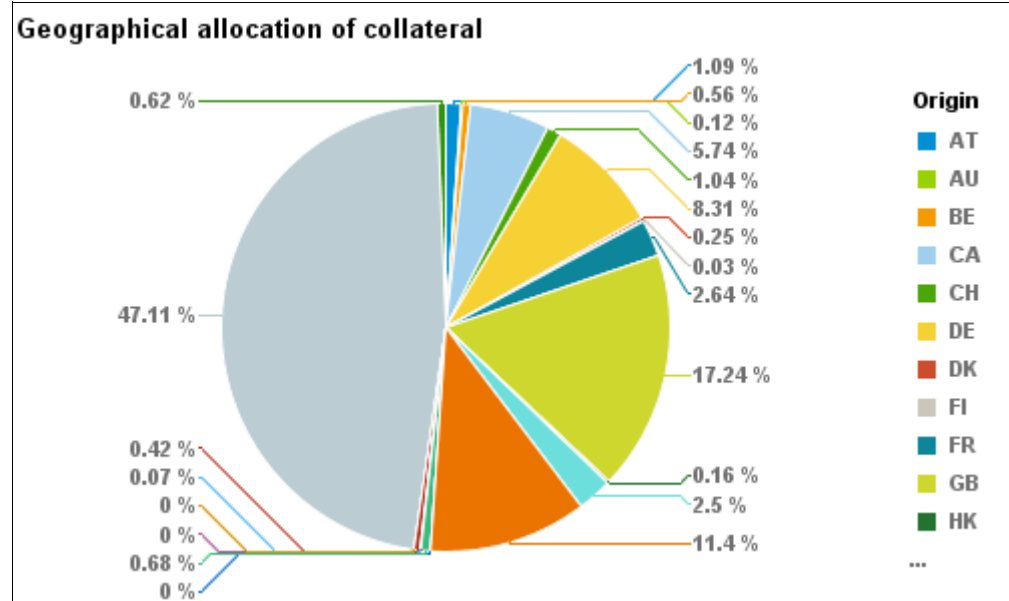
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	211,163.38	211,163.38	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	5,011.35	5,011.35	0.00%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	198.69	198.69	0.00%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	31,502.24	31,502.24	0.00%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	AAA	2,048,107.60	2,048,107.60	0.04%
US91282CHQ78	UST 4.125 07/31/28 US TREASURY	GOV	US	USD	AAA	218,636.08	218,636.08	0.00%
US91282CJH51	UST 2.375 10/15/28 US TREASURY	GOV	US	USD	AAA	20,048,974.77	20,048,974.77	0.39%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	21,350.68	21,350.68	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	3,032.44	3,032.44	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	640,938.48	640,938.48	0.01%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	822,584.14	822,584.14	0.02%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	52,114.20	52,114.20	0.00%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	2,304,752.39	2,304,752.39	0.04%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	20,048,627.78	20,048,627.78	0.39%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	100,078.30	100,078.30	0.00%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	173,379.95	173,379.95	0.00%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	467,662.64	467,662.64	0.01%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	2,101.78	2,101.78	0.00%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	401,132.21	401,132.21	0.01%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	2,211.54	2,211.54	0.00%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	114,384.58	114,384.58	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,216.36	3,216.36	0.00%
US91282CLV18	UST 1.625 10/15/29 US TREASURY	GOV	US	USD	AAA	3,724,460.57	3,724,460.57	0.07%
US91282CLX73	UST 4.125 11/15/27 US TREASURY	GOV	US	USD	AAA	513.03	513.03	0.00%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	AAA	89,907.42	89,907.42	0.00%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	1,168,060.29	1,168,060.29	0.02%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	204.60	204.60	0.00%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	358,343.52	358,343.52	0.01%
US91282CMK44	UST 4.375 01/31/32 US TREASURY	GOV	US	USD	AAA	358,300.01	358,300.01	0.01%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	70,916.87	70,916.87	0.00%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	AAA	101.82	101.82	0.00%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	AAA	1,224,354.30	1,224,354.30	0.02%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	201.37	201.37	0.00%
US91282CMY48	UST 3.750 04/30/27 US TREASURY	GOV	US	USD	AAA	198,766.58	198,766.58	0.00%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	970,071.52	970,071.52	0.02%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	109,163.99	109,163.99	0.00%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	30,267,188.03	30,267,188.03	0.59%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	1,322.83	1,322.83	0.00%
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	AAA	30,912.41	30,912.41	0.00%

Collateral data - as at 12/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CNG23	UST 4.000 05/31/30 US TREASURY	GOV	US	USD	AAA	2,023,540.92	2,023,540.92	0.04%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	AAA	572,246.60	572,246.60	0.01%
US91282CNK35	UST 3.875 06/30/30 US TREASURY	GOV	US	USD	AAA	404.45	404.45	0.00%
US91282CNN73	UST 3.875 07/31/30 US TREASURY	GOV	US	USD	AAA	100.52	100.52	0.00%
US91282CNS60	UST 1.875 07/15/35 US TREASURY	GOV	US	USD	AAA	113,662.37	113,662.37	0.00%
US91282CNS60	UST 1.875 07/15/35 US TREASURY	GOV	US	USD	AAA	5,201,617.09	5,201,617.09	0.10%
US91282CNZ04	UST 3.875 09/30/32 US TREASURY	GOV	US	USD	AAA	54,247.05	54,247.05	0.00%
US91282CPC90	UST 3.500 10/15/28 US TREASURY	GOV	US	USD	AAA	54,017.52	54,017.52	0.00%
US91282CPH87	UST 1.125 10/15/30 US TREASURY	GOV	US	USD	AAA	5,229,683.14	5,229,683.14	0.10%
US91282CPP04	UST 3.500 12/15/28 US TREASURY	GOV	US	USD	AAA	96,972.99	96,972.99	0.00%
US91282CPR69	UST 3.625 12/31/30 US TREASURY	GOV	US	USD	AAA	358,358.93	358,358.93	0.01%
US91282CPS43	UST 3.375 12/31/27 US TREASURY	GOV	US	USD	AAA	358,325.68	358,325.68	0.01%
US91282CPW54	UST 3.750 01/31/31 US TREASURY	GOV	US	USD	AAA	20,047,292.31	20,047,292.31	0.39%
US91282CQB09	UST 3.375 02/29/28 US TREASURY	GOV	US	USD	AAA	799.82	799.82	0.00%
US91282CQK08	UST 3.875 04/30/31 US TREASURY	GOV	US	USD	AAA	793,320.10	793,320.10	0.02%
US91307C1027	UTD THERAPEUT ODSH UTD THERAPEUT	COM	US	USD	AAA	1,845,271.43	1,845,271.43	0.04%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	7,944,765.07	7,944,765.07	0.15%
US9132901029	UNITY BANCORP ODSH UNITY BANCORP	COM	US	USD	AAA	346,969.33	346,969.33	0.01%
US9134561094	UNIVERSAL ODSH UNIVERSAL	COM	US	USD	AAA	2,484,109.26	2,484,109.26	0.05%
US91359V1070	UNVRSL INS HLDG ODSH UNVRSL INS HLDG	COM	US	USD	AAA	528,016.95	528,016.95	0.01%
US91529Y1064	UNUM GROUP ODSH UNUM GROUP	COM	US	USD	AAA	4,558,111.56	4,558,111.56	0.09%
US9180901012	UTZ BRANDS ODSH UTZ BRANDS	COM	US	USD	AAA	946,288.95	946,288.95	0.02%
US92337R1014	VERA ODSH VERA	COM	US	USD	AAA	1,695,054.47	1,695,054.47	0.03%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	1,031,291.99	1,031,291.99	0.02%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	5,241,113.10	5,241,113.10	0.10%
US9252831030	VERSANT MEDIA ODSH VERSANT MEDIA	COM	US	USD	AAA	1,982,812.62	1,982,812.62	0.04%
US92556V1061	VIATRIS ODSH VIATRIS	COM	US	USD	AAA	115.39	115.39	0.00%
US92826C8394	VISA ODSH VISA	COM	US	USD	AAA	1,603,416.93	1,603,416.93	0.03%
US92840M1027	VISTRA CORP ODSH VISTRA CORP	COM	US	USD	AAA	213,782.30	213,782.30	0.00%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	4,223,703.85	4,223,703.85	0.08%
US9295661071	WABASH NATIONAL ODSH WABASH NATIONAL	COM	US	USD	AAA	366,699.38	366,699.38	0.01%
US93148P1021	WALKER & DUNLOP ODSH WALKER & DUNLOP	COM	US	USD	AAA	1,407,574.79	1,407,574.79	0.03%
US9388241096	WAFD ODSH WAFD	COM	US	USD	AAA	558,857.26	558,857.26	0.01%
US94188P1012	WATERSTONE FINCL ODSH WATERSTONE FINCL	COM	US	USD	AAA	519,989.49	519,989.49	0.01%
US9478901096	WEBSTER FIN ODSH WEBSTER FIN	COM	US	USD	AAA	19,697,117.08	19,697,117.08	0.38%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	9,155,857.59	9,155,857.59	0.18%
US9508101014	WESBANCO ODSH WESBANCO	COM	US	USD	AAA	1,505,475.71	1,505,475.71	0.03%
US9576381092	WEST ALLNCE ODSH WEST ALLNCE	COM	US	USD	AAA	1,225,420.78	1,225,420.78	0.02%
US97650W1080	WINTRUST FINCL ODSH WINTRUST FINCL	COM	US	USD	AAA	538,116.47	538,116.47	0.01%

**Collateral data - as at 12/05/2026**

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9780971035	WOLVERINE WIDE ODSH WOLVERINE WIDE	COM	US	USD	AAA	227,867.59	227,867.59	0.00%
US9884981013	YUM! BRANDS ODSH YUM! BRANDS	COM	US	USD	AAA	2,231,806.50	2,231,806.50	0.04%
US9897011071	ZIONS BANCORP ODSH ZIONS BANCORP	COM	US	USD	AAA	30,700,620.85	30,700,620.85	0.59%
VGG1110E1079	BIOHAVEN ODSH BIOHAVEN	COM	US	USD	AAA	1,038,379.02	1,038,379.02	0.02%
XS2387332609	ALBTA 3.225 09/16/41 MTN ALBERTA	BND	CA	NZD	AAA	269,097.19	160,935.59	0.00%
XS2757519280	KITUS 4.250 01/31/29 MTN KUNTARAOHITUS	BND	FI	USD	AA1	1,389,173.53	1,389,173.53	0.03%
XS2911156326	DKGV 2.250 10/02/26 MTN DENMARK	GOV	DK	EUR	AAA	51,359.49	60,501.99	0.00%
XS3325368267	NETHR 3.875 03/25/31 MTN FMO	BND	NL	USD	AAA	14,449,159.18	14,449,159.18	0.28%
XS3353682589	QUBPR 3.875 04/23/41 MTN QUEBEC PROVINCE	BND	CA	EUR	AAA	834,815.56	983,421.10	0.02%
	EVERTEC ODSH ***ID CHANGE	EXT	US	USD	AAA	1,203,540.36	1,203,540.36	0.02%
	Unknown Company Description	UNK		CAD		8,271,826.15	6,053,031.99	0.12%
	Unknown Company Description	UNK		GBP		5,325,818.06	7,263,883.25	0.14%
	Unknown Company Description	UNK		USD		203,500.84	203,500.84	0.00%
	Unknown Company Description	UNK		USD		18,284,813.11	18,284,813.11	0.35%
						<b>Total:</b>	<b>5,160,783,395.7</b>	<b>100.00%</b>



**Counterparts**

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

No.	Major Name	Market Value
1	BARCLAYS BANK PLC (PARENT)	774,392,540.99
2	BNP PARIBAS FINANCIAL MARKETS (P)	619,291,203.31
3	NBC Global Finance Limited (Parent)	417,486,945.56

**Top 5 borrowers in last Month**

No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	781,025,495.68
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	626,962,698.76
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	439,435,330.52
4	NBC Global Finance Limited (Parent)	426,052,503.81
5	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	422,247,607.89