



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Global Government Bond

Report as at 11/05/2026

Summary of policy	
% limit on maximum percentage of book on loan	50%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC Gbl Inv Fd - Global Government Bond
Replication Mode	Physical replication
ISIN Code	LU1066053866
Total net assets (AuM)	3,796,251,512
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 11/05/2026	
Currently on loan in USD (base currency)	1,616,163,957.98
Current percentage on loan (in % of the fund AuM)	42.57%
Collateral value (cash and securities) in USD (base currency)	2,108,016,512.85
Collateral value (cash and securities) in % of loan	130%

Securities lending statistics	
12-month average on loan in USD (base currency)	903,030,328.91
12-month average on loan as a % of the fund AuM	25.05%
12-month maximum on loan in USD	1,580,627,850.09
12-month maximum on loan as a % of the fund AuM	42.90%
Gross Return for the fund over the last 12 months in (base currency fund)	1,939,101.04
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0538%

Collateral data - as at 11/05/2026								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	509,196.31	599,581.24	0.03%
AT0000A2T198	ATGV 0.250 10/20/36 AUSTRIA	GOV	AT	EUR	AA1	74,378.28	87,580.80	0.00%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	18,188.75	21,417.35	0.00%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	33,243.06	39,143.87	0.00%
AU000000NST8	NORTHERN STAR ODSH NORTHERN STAR	COM	AU	AUD	AAA	50,346,388.99	36,473,560.36	1.73%
AU0000143901	AUGV 1.750 11/21/32 AUSTRALIA	GOV	AU	AUD	AAA	118,253.29	85,668.87	0.00%
AU0000381832	AUGV 4.250 03/21/36 AUSTRALIA	GOV	AU	AUD	AAA	2,846.89	2,062.44	0.00%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	3,629.20	4,273.41	0.00%
BE0000333428	BEGV 3.000 06/22/34 BELGIUM	GOV	BE	EUR	AA3	22,477.72	26,467.63	0.00%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	1.31	1.54	0.00%

Collateral data - as at 11/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	3,305,403.51	3,892,129.42	0.18%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	AA3	808,891.34	952,473.65	0.05%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	0.95	1.12	0.00%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	204,384.36	240,663.62	0.01%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	AA3	275,238.15	324,094.32	0.02%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	AA3	1,862,557.38	2,193,170.77	0.10%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	732,387.52	862,390.02	0.04%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	1,425,605.53	1,678,657.74	0.08%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	3,305,403.24	3,892,129.10	0.18%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	1,862,557.15	2,193,170.49	0.10%
BE0000366758	BEGV 3.400 06/22/36 BELGIUM	GOV	BE	EUR	AA3	1,862,557.25	2,193,170.62	0.10%
BE0000367764	BEGV 4.350 06/22/56 BELGIUM	GOV	BE	EUR	AA3	1,862,557.61	2,193,171.04	0.10%
BE0003565737	KBC GROEP ODSH KBC GROEP	COM	BE	EUR	AA3	573.99	675.88	0.00%
BE0008063126	BEGV 03/28/28 BELGIUM	GOV	BE	EUR	AA3	479,841.69	565,016.02	0.03%
BE0008071202	BEGV 03/28/35 BELGIUM	GOV	BE	EUR	AA3	4,006,731.62	4,717,946.83	0.22%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	13,208,617.47	13,208,617.47	0.63%
BMG0692U1099	AXIS CAPITAL ODSH AXIS CAPITAL	COM	US	USD	AAA	46,044.11	46,044.11	0.00%
BMG4660A1036	HIMALAYA SHIPPIN ODSH HIMALAYA SHIPPIN	COM	US	USD	AAA	47,353.52	47,353.52	0.00%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	16,926,641.60	12,363,117.40	0.59%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	152,187,042.71	111,156,502.30	5.27%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	6,481,704.36	4,734,197.95	0.22%
CA03879J1003	ARBUTUS BIOPHARM ODSH ARBUTUS BIOPHARM	COM	US	USD	AAA	20,703.05	20,703.05	0.00%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	16,926,586.64	12,363,077.26	0.59%
CA0467894006	ATCO ODSH ATCO	COM	CA	CAD	AAA	4,193,401.49	3,062,835.27	0.15%
CA05577W2004	BRP ODSH BRP	COM	CA	CAD	AAA	16,926,650.87	12,363,124.17	0.59%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	14,229,720.00	10,393,302.06	0.49%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	58,541,525.49	42,758,378.75	2.03%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	73,738,496.98	53,858,155.49	2.55%
CA07317Q1054	BAYTEX ENERGY ODSH BAYTEX ENERGY	COM	CA	CAD	AAA	16,926,651.50	12,363,124.64	0.59%
CA09228F1036	BLACKBERRY ODSH BLACKBERRY	COM	CA	CAD	AAA	1,487,199.99	1,086,241.95	0.05%
CA09950M3003	BORALEX ODSH BORALEX	COM	CA	CAD	AAA	16,926,628.26	12,363,107.66	0.59%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	16,926,514.89	12,363,024.86	0.59%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	2,647,949.39	1,934,046.34	0.09%
CA13321L1085	CAMECO ODSH CAMECO	COM	CA	CAD	AAA	44,844,525.53	32,754,172.21	1.55%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	55,199,301.18	40,317,238.18	1.91%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	14,652,226.09	10,701,897.97	0.51%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	55,199,382.94	40,317,297.90	1.91%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	15,313,562.93	11,184,934.42	0.53%
CA1367178326	CDN UTILITIES ODSH CDN UTILITIES	COM	CA	CAD	AAA	16,037,971.59	11,714,038.16	0.56%

Collateral data - as at 11/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	8,467,199.99	6,184,392.04	0.29%
CA24477T1003	DEFINITY FINCL ODSH DEFINITY FINCL	COM	CA	CAD	AAA	16,926,641.26	12,363,117.15	0.59%
CA25675T1075	DOLLARAMA ODSH DOLLARAMA	COM	CA	CAD	AAA	695.31	507.85	0.00%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	16,926,643.99	12,363,119.14	0.59%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	381,078.82	278,337.68	0.01%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	16,926,645.76	12,363,120.44	0.59%
CA3180714048	FINNING INTL ODSH FINNING INTL	COM	CA	CAD	AAA	16,926,640.20	12,363,116.38	0.59%
CA4882951060	KELT EXPLORATION ODSH KELT EXPLORATION	COM	CA	CAD	AAA	340,540.25	248,728.56	0.01%
CA62910L1022	NFI GROUP INC ODSH NFI GROUP INC	COM	CA	CAD	AAA	3,423,999.98	2,500,869.03	0.12%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	55,481,881.67	40,523,633.27	1.92%
CA65340P1062	NEXGE ODSH NEXGE	COM	CA	CAD	AAA	2,325,400.00	1,698,458.20	0.08%
CA6665111002	NORTHLAND PWR CA ODSH NORTHLAND PWR CA	COM	CA	CAD	AAA	5,109,959.99	3,732,284.10	0.18%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	4,332,595.94	3,164,502.06	0.15%
CA68323AAY07	ONTAR 3.500 06/02/43 ONTARIO	BND	CA	CAD	AAA	163,369.45	119,324.06	0.01%
CA68333ZAS61	ONTAR 2.550 12/02/52 ONTARIO	BND	CA	CAD	AAA	2,072,836.43	1,513,987.28	0.07%
CA6979001089	PAN AMER SILVER ODSH PAN AMER SILVER	COM	CA	CAD	AAA	16,926,590.43	12,363,080.03	0.59%
CA7170461064	PEYTO EXP & DEV ODSH PEYTO EXP & DEV	COM	CA	CAD	AAA	2,998,323.85	2,189,957.74	0.10%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	629,170.75	459,542.54	0.02%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	55,198,904.61	40,316,948.53	1.91%
CA83056P7157	SKEENA RESOURCES ODSH SKEENA RESOURCES	COM	CA	CAD	AAA	16,926,651.78	12,363,124.84	0.59%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	902,331.88	659,057.79	0.03%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	7,468,022.32	5,454,598.67	0.26%
CA87505Y4094	TAMARACK VALLEY ODSH TAMARACK VALLEY	COM	CA	CAD	AAA	3,461,778.05	2,528,461.91	0.12%
CA87971M1032	TELUS CA ODSH TELUS CA	COM	CA	CAD	AAA	14,652,336.75	10,701,978.79	0.51%
CA89055A2039	TOPAZ ENERGY ODSH TOPAZ ENERGY	COM	CA	CAD	AAA	25,081.13	18,319.10	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	782,611.89	571,615.03	0.03%
CA8911021050	TOROMONT INDUST ODSH TOROMONT INDUST	COM	CA	CAD	AAA	16,926,583.49	12,363,074.96	0.59%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	17,046.19	12,450.44	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	8,900,591.03	6,500,938.25	0.31%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	16,926,649.75	12,363,123.35	0.59%
CA89679M1041	TRIPLE FLAG PREC ODSH TRIPLE FLAG PREC	COM	CA	CAD	AAA	91,119.99	66,553.50	0.00%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		17,833.20	22,940.55	0.00%
CH0012005267	NOVARTIS AG ODSH NOVARTIS AG	COM	CH	CHF		174,120.96	223,988.40	0.01%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		25,672.25	33,024.67	0.00%
CH0013841017	LONZA GROUP ODSH LONZA GROUP	COM	CH	CHF		483.00	621.32	0.00%
CH0030170408	GEBERIT ODSH GEBERIT	COM	CH	CHF		1,027,040.00	1,321,179.52	0.06%
CH0114405324	GARMIN ODSH GARMIN	COM	US	USD	AAA	4,919,203.99	4,919,203.99	0.23%
CH0126881561	SWISS RE ODSH SWISS RE	COM	CH	CHF		123.45	158.81	0.00%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	AAA	1.70	2.00	0.00%

Collateral data - as at 11/05/2026

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	34,450.20	40,565.28	0.00%
DE0001108850	DEGV PO STR 08/15/28 GERMANY	GOV	DE	EUR	AAA	45.94	54.09	0.00%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	AAA	22,683.47	26,709.90	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	474,153.98	558,318.72	0.03%
DE0001142602	DEGV IO STR 01/04/27 GERMANY	GOV	DE	EUR	AAA	0.97	1.14	0.00%
DE000A12DM80	SCOUT 24 ODSH SCOUT 24	COM	DE	EUR	AAA	188,186.24	221,590.25	0.01%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	AAA	381,155.48	448,812.51	0.02%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	111.02	130.72	0.00%
DE000BU22130	DEGV 2.500 06/14/28 GERMANY	GOV	DE	EUR	AAA	1.35	1.59	0.00%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	48,463.74	57,066.31	0.00%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	48,608.47	57,236.72	0.00%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	48,606.61	57,234.53	0.00%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	8.30	1.31	0.00%
DK0009924029	DKGV 0.250 11/15/52 DENMARK	GOV	DK	DKK	AAA	3,876,360.19	610,795.81	0.03%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	2.08	0.33	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	1.90	0.30	0.00%
DK0009924615	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	2.85	0.45	0.00%
FI4000552500	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	30,975,295.13	36,473,567.28	1.73%
FR0000052292	HERMES INTL ODSH HERMES INTL	COM	FR	EUR	AA2	1,871,946.99	2,204,227.08	0.10%
FR0000120073	AIR LIQUIDE ODSH AIR LIQUIDE	COM	FR	EUR	AA2	87,209.76	102,689.93	0.00%
FR0000120644	DANONE ODSH DANONE	COM	FR	EUR	AA2	1,313,085.20	1,546,164.49	0.07%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	1,624,197.19	1,912,500.44	0.09%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	109,927.02	129,439.62	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	208,602.23	245,630.19	0.01%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	AA2	208,806.78	245,871.04	0.01%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	208,862.20	245,936.30	0.01%
FR0013516549	FRGV 11/25/30 FRANCE	GOV	FR	EUR	AA2	27,371,842.36	32,230,483.35	1.53%
FR0014002JM6	FRGV 0.500 06/25/44 FRANCE	GOV	FR	EUR	AA2	7,306,288.04	8,603,191.26	0.41%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	AA2	454,682.20	535,390.60	0.03%
FR001400AQH0	FRGV 0.100 07/25/38 FRANCE	GOV	FR	EUR	AA2	208,814.46	245,880.09	0.01%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	1,132,851.48	1,333,938.37	0.06%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	208,786.44	245,847.09	0.01%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	3,752,937.58	4,419,103.05	0.21%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	9,749,100.28	13,283,636.59	0.63%
GB0031638363	ORD GBP0.01 INTERTEK GROUP	CST	GB	GBP	AA3	1,256,076.20	1,711,466.63	0.08%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	593.32	808.43	0.00%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	2.18	2.97	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	221.00	301.12	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	117.33	159.87	0.00%

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GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	26,711.33	36,395.52	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	42,052.40	57,298.50	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,179,559.85	1,607,209.27	0.08%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	440,491.95	600,192.31	0.03%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	404.10	550.61	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,671,470.31	2,277,461.87	0.11%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	1,671,232.28	2,277,137.54	0.11%
GB00BT7J0027	UKT 4.5 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,671,231.63	2,277,136.66	0.11%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	1,968,379.16	2,682,015.02	0.13%
GB00BVP99566	GBGV 4.000 05/22/29 UNITED KINGDOM	GIL	GB	GBP	AA3	830,829.68	1,132,046.98	0.05%
GB00BWR1N39	GBGV 4.875 07/31/36 UNITED KINGDOM	GIL	GB	GBP	AA3	50,607.41	68,955.13	0.00%
GB00BWR1N39	GBGV 4.875 07/31/36 UNITED KINGDOM	GIL	GB	GBP	AA3	1,671,232.18	2,277,137.41	0.11%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	28,091.05	38,275.46	0.00%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		2,552.33	326.02	0.00%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	413,787.25	413,787.25	0.02%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	1,278,099.44	1,278,099.44	0.06%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	2,329,451.48	2,329,451.48	0.11%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	5,684,314.31	5,684,314.31	0.27%
IE00BLNN3691	WEATHERFORD ODSH WEATHERFORD	COM	US	USD	AAA	27,604.39	27,604.39	0.00%
IE00BLS09M33	PENTAIR ODSH PENTAIR	COM	US	USD	AAA	5,630,982.81	5,630,982.81	0.27%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	304,322.75	304,322.75	0.01%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	4,852,784.62	4,852,784.62	0.23%
IT0000072170	FINCOBANK ODSH FINCOBANK	COM	IT	EUR		2,397,602.73	2,823,189.39	0.13%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		30,975,291.31	36,473,562.78	1.73%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		30,975,296.24	36,473,568.59	1.73%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		30,975,169.84	36,473,419.76	1.73%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		30,975,293.00	36,473,564.77	1.73%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	182,948,948.11	1,168,032.65	0.06%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	39,246,707.77	250,569.55	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	1,299,670.51	8,297.71	0.00%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	25,848,910.39	165,031.67	0.01%
JP1024771RA8	JPGV 1.000 10/01/27 JAPAN	GOV	JP	JPY	A1	49,924.45	318.74	0.00%
JP1024781RB5	JPGV 1.000 11/01/27 JAPAN	GOV	JP	JPY	A1	39,233,433.29	250,484.80	0.01%
JP1051811RA8	JPGV 1.300 09/20/30 JAPAN	GOV	JP	JPY	A1	39,215,173.40	250,368.22	0.01%
JP1051821RC3	JPGV 1.400 09/20/30 JAPAN	GOV	JP	JPY	A1	39,240,644.62	250,530.84	0.01%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	20,337,876.66	129,846.63	0.01%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	137,632.11	878.71	0.00%
JP1103801RA7	JPGV 1.700 09/20/35 JAPAN	GOV	JP	JPY	A1	39,244,407.15	250,554.86	0.01%
JP1103811S13	JPGV 2.100 12/20/35 JAPAN	GOV	JP	JPY	A1	10,430,940.86	66,596.06	0.00%

Collateral data - as at 11/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120231J51	JPGV 0.100 03/10/28 JAPAN	GOV	JP	JPY	A1	35,295,227.87	225,341.43	0.01%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	7,988,272.94	51,000.91	0.00%
JP12011419C6	JPGV 2.100 12/20/29 JAPAN	GOV	JP	JPY	A1	358,080.37	2,286.15	0.00%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	1,706,177.15	10,893.04	0.00%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	418,451,673.88	2,671,593.48	0.13%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	51,584,281.22	329,338.46	0.02%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	7,821,104.03	49,933.63	0.00%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	69,935,963.74	446,504.28	0.02%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	42,128.36	268.97	0.00%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	79,125,752.81	505,176.24	0.02%
JP1300561H93	JPGV 0.800 09/20/47 JAPAN	GOV	JP	JPY	A1	69,666,024.26	444,780.86	0.02%
JP1300581J30	JPGV 0.800 03/20/48 JAPAN	GOV	JP	JPY	A1	69,641,037.49	444,621.33	0.02%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	35,368,346.39	225,808.26	0.01%
JP14000117B7	JPGV 2.400 03/20/48 JAPAN	GOV	JP	JPY	A1	12,678,200.64	80,943.63	0.00%
JP1400121K57	JPGV 0.500 03/20/59 JAPAN	GOV	JP	JPY	A1	33,032,685.35	210,896.29	0.01%
JP1400131L54	JPGV 0.500 03/20/60 JAPAN	GOV	JP	JPY	A1	57,703,681.30	368,407.60	0.02%
JP1743191R74	JPGV 07/21/26 JAPAN	GOV	JP	JPY	A1	2,995,127.77	19,122.31	0.00%
JP1743541S13	JPGV 07/10/26 JAPAN	GOV	JP	JPY	A1	10,037,155.96	64,081.95	0.00%
JP1743671S31	JPGV 09/10/26 JAPAN	GOV	JP	JPY	A1	2,692,435.30	17,189.78	0.00%
JP3111200006	ASAHI KASEI ODSH ASAHI KASEI	COM	JP	JPY	A1	349,256,748.81	2,229,820.34	0.11%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	5,712,824,699.04	36,473,375.94	1.73%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	897,679,197.94	5,731,208.74	0.27%
JP3429800000	ANA ODSH ANA	COM	JP	JPY	A1	2,034,257,198.70	12,987,660.48	0.62%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	116,008,598.73	740,653.78	0.04%
JP3783600004	EAST JAPAN RAIL ODSH EAST JAPAN RAIL	COM	JP	JPY	A1	406,112,399.50	2,592,813.71	0.12%
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	464,028,598.52	2,962,578.13	0.14%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	1,254,477,599.34	8,009,178.56	0.38%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		133,766.06	17,086.38	0.00%
MHY1771G1026	COSTAMARE ODSH COSTAMARE	COM	US	USD	AAA	60,836.60	60,836.60	0.00%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	111,358.48	131,125.18	0.01%
NL0009446418	NLGV 3.750 01/15/42 NETHERLANDS	GOV	NL	EUR	AAA	3,209.24	3,778.90	0.00%
NL0009538784	NXP SEMICONDTRS ODSH NXP SEMICONDTRS	COM	US	USD	AAA	9,760,567.48	9,760,567.48	0.46%
NL0010273215	ASML HOLDING ODSH ASML HOLDING	COM	NL	EUR	AAA	6,284,302.20	7,399,797.75	0.35%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	359.31	423.09	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	528,394.35	622,187.02	0.03%
NO0010875230	NOGV 1.375 08/19/30 NORWAY	GOV	NO	NOK	AAA	40,176.82	4,360.41	0.00%
SE0013935319	SEGV 0.125 05/12/31 SWEDEN	GOV	SE	SEK	AAA	12,532,799.98	1,359,875.34	0.06%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	1,935,140.99	1,935,140.99	0.09%
US00130H1059	AES CORP ODSH AES CORP	COM	US	USD	AAA	7,083,891.52	7,083,891.52	0.34%

Collateral data - as at 11/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	16,565,941.39	16,565,941.39	0.79%
US00846U1016	AGILENT ODSH AGILENT	COM	US	USD	AAA	673,947.70	673,947.70	0.03%
US013051EY98	ALBTA 4.300 11/02/35 ALBERTA	BND	CA	USD	AAA	2,681,968.51	2,681,968.51	0.13%
US0200021014	ALLSTATE ODSH ALLSTATE	COM	US	USD	AAA	2,366,391.30	2,366,391.30	0.11%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	593,210.12	593,210.12	0.03%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	73,034,013.20	73,034,013.20	3.46%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,277,014.41	2,277,014.41	0.11%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	68,831,896.76	68,831,896.76	3.27%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	39,854.59	39,854.59	0.00%
US0269481091	AMERICAN ODSH AMERICAN	COM	US	USD	AAA	5,457.27	5,457.27	0.00%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	1,593,484.13	1,593,484.13	0.08%
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	1,218,737.51	1,218,737.51	0.06%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	62,280,710.15	62,280,710.15	2.95%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	8,646,307.56	8,646,307.56	0.41%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	33,914,005.76	33,914,005.76	1.61%
US0640581007	BONY MELLON ODSH BONY MELLON	COM	US	USD	AAA	1,097,113.49	1,097,113.49	0.05%
US0773472016	BEL FUSE ODSH BEL FUSE	COM	US	USD	AAA	29,649.55	29,649.55	0.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	182,874.76	182,874.76	0.01%
US0889291045	BGC GRP ODSH BGC GRP	COM	US	USD	AAA	22,006.57	22,006.57	0.00%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	20,456,363.75	20,456,363.75	0.97%
US1258961002	CMS ENERGY ODSH CMS ENERGY	COM	US	USD	AAA	3,425,231.52	3,425,231.52	0.16%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	24,854,903.35	24,854,903.35	1.18%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	655,036.20	655,036.20	0.03%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	770,138.93	770,138.93	0.04%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	14,683,628.53	14,683,628.53	0.70%
US1729081059	CINTAS ODSH CINTAS	COM	US	USD	AAA	74,134.67	74,134.67	0.00%
US1778351056	CITY HOLDING ODSH CITY HOLDING	COM	US	USD	AAA	23,297.41	23,297.41	0.00%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	8,222,197.61	8,222,197.61	0.39%
US1941621039	COLGATE ODSH COLGATE	COM	US	USD	AAA	17,192,971.06	17,192,971.06	0.82%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	8,382,174.88	8,382,174.88	0.40%
US20337X1090	COMMSCOPE HOLDG ODSH COMMSCOPE HOLDG	COM	US	USD	AAA	343,926.21	343,926.21	0.02%
US20825C1045	CONOCOPHILLIPS ODSH CONOCOPHILLIPS	COM	US	USD	AAA	3,433,858.78	3,433,858.78	0.16%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	578,675.79	578,675.79	0.03%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	59,901,523.63	59,901,523.63	2.84%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	71,398,496.43	71,398,496.43	3.39%
US2855121099	ELECTRONIC ARTS ODSH ELECTRONIC ARTS	COM	US	USD	AAA	10,587,090.62	10,587,090.62	0.50%
US29460X1090	EQTY BANCSHARES ODSH EQTY BANCSHARES	COM	US	USD	AAA	193,779.68	193,779.68	0.01%
US31418FWP88	FED NATL MORT ASSC 5% MBS 01/05/2056 FED NATL MORT ASSC 5% MBS 01/05/2056	MIS	US	USD	AAA	5,279.30	5,279.30	0.00%
US3156161024	F5 ODSH F5	COM	US	USD	AAA	3,907,306.97	3,907,306.97	0.19%

Collateral data - as at 11/05/2026

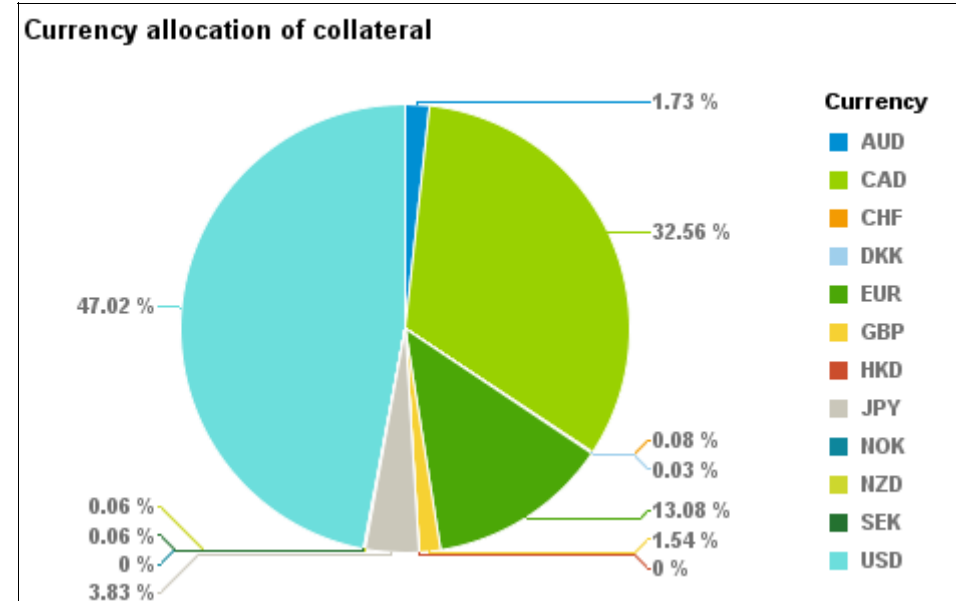
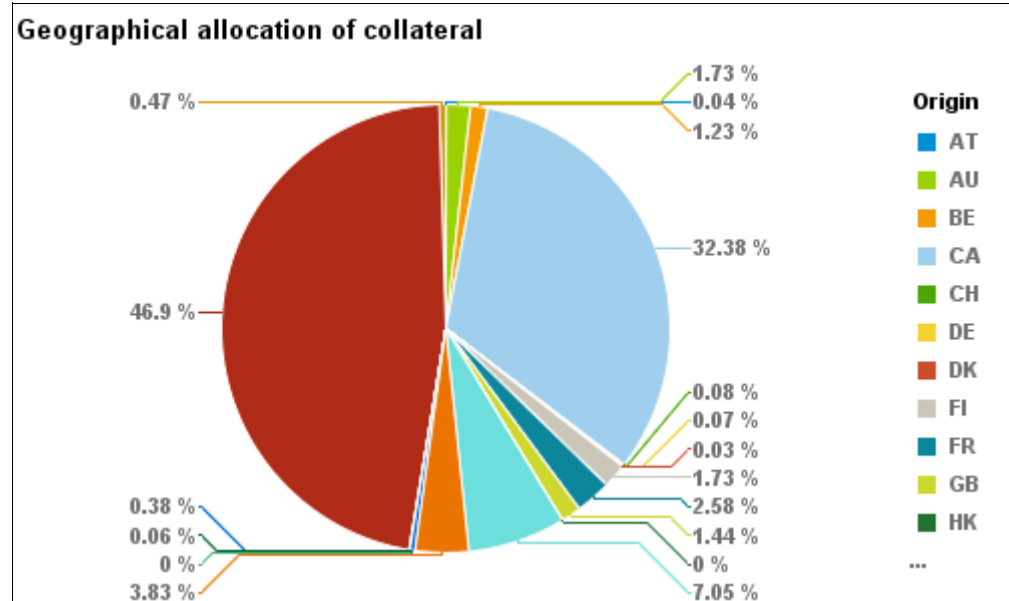
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3371851029	FRST TRAKS ODSH FRST TRAKS	COM	US	USD	AAA	9,424.98	9,424.98	0.00%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	3,149,333.05	3,149,333.05	0.15%
US3848021040	WW GRAINGER ODSH WW GRAINGER	COM	US	USD	AAA	1,237,411.12	1,237,411.12	0.06%
US4039491000	HF SINCLAIR ODSH HF SINCLAIR	COM	US	USD	AAA	2,565.93	2,565.93	0.00%
US4062161017	HALLIBURTON ODSH HALLIBURTON	COM	US	USD	AAA	601,273.67	601,273.67	0.03%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	756,051.83	756,051.83	0.04%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	4,048,905.86	4,048,905.86	0.19%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	11,211,548.21	11,211,548.21	0.53%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	7,443,262.72	7,443,262.72	0.35%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	2,837,170.56	2,837,170.56	0.13%
US4592001014	IBM ODSH IBM	COM	US	USD	AAA	4,058,250.87	4,058,250.87	0.19%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	4,091,781.51	4,091,781.51	0.19%
US4932671088	KEYCORP ODSH KEYCORP	COM	US	USD	AAA	351,230.51	351,230.51	0.02%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	948.44	948.44	0.00%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	1,963,445.11	1,963,445.11	0.09%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	72,773,644.04	72,773,644.04	3.45%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	7,150,436.04	7,150,436.04	0.34%
US6153691059	MOODY S ODSH MOODY S	COM	US	USD	AAA	11,819,878.33	11,819,878.33	0.56%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	13,208,410.31	13,208,410.31	0.63%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	27,946.57	27,946.57	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	38,142.38	38,142.38	0.00%
US63945M1071	NB BANCORP ODSH NB BANCORP	COM	US	USD	AAA	130,218.90	130,218.90	0.01%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	128,144.23	128,144.23	0.01%
US6558441084	NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN	COM	US	USD	AAA	556,069.03	556,069.03	0.03%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	41,588,203.93	41,588,203.93	1.97%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	2,277,138.54	2,277,138.54	0.11%
US68268W1036	ONEMAIN HOLDINGS ODSH ONEMAIN HOLDINGS	COM	US	USD	AAA	16,049.34	16,049.34	0.00%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	10,389,279.84	10,389,279.84	0.49%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	314,405.96	314,405.96	0.01%
US74251V1026	PRINCIPAL FINCL ODSH PRINCIPAL FINCL	COM	US	USD	AAA	363,976.62	363,976.62	0.02%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	29,723.25	29,723.25	0.00%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	842,008.62	842,008.62	0.04%
US74624M1027	EVERPURE ODSH EVERPURE	COM	US	USD	AAA	7,774.27	7,774.27	0.00%
US74762E1029	QUANTA SERVICES ODSH QUANTA SERVICES	COM	US	USD	AAA	5,090,725.25	5,090,725.25	0.24%
US7547301090	RAYMOND JAMES FI ODSH RAYMOND JAMES FI	COM	US	USD	AAA	682,155.92	682,155.92	0.03%
US7591EP1005	REGIONS FINCL ODSH REGIONS FINCL	COM	US	USD	AAA	207,059.91	207,059.91	0.01%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	4,905,108.58	4,905,108.58	0.23%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	2,060,528.04	2,060,528.04	0.10%
US8309401029	SKYWARD SPECIALT ODSH SKYWARD SPECIALT	COM	US	USD	AAA	14,059.46	14,059.46	0.00%

Collateral data - as at 11/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8334451098	SNOWFLAKE ODSH SNOWFLAKE	COM	US	USD	AAA	20,148.91	20,148.91	0.00%
US8574771031	STATE STREET ODSH STATE STREET	COM	US	USD	AAA	4,928,425.16	4,928,425.16	0.23%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	66,192,850.14	66,192,850.14	3.14%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	7,084,167.67	7,084,167.67	0.34%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	29,656,514.72	29,656,514.72	1.41%
US88579Y1010	3M ODSH 3M	COM	US	USD	AAA	1,870,006.70	1,870,006.70	0.09%
US9047081040	UNIFIRST ODSH UNIFIRST	COM	US	USD	AAA	39,207.02	39,207.02	0.00%
US912797RG48	UST BILL 08/06/26 US TREASURY	GOV	US	USD	AAA	2,193,167.69	2,193,167.69	0.10%
US912810QD37	UST 4.375 11/15/39 US TREASURY	GOV	US	USD	AAA	783,866.21	783,866.21	0.04%
US912810QF84	UST 2.125 02/15/40 US TREASURY	GOV	US	USD	AAA	538,869.14	538,869.14	0.03%
US912810QS06	UST 3.750 08/15/41 US TREASURY	GOV	US	USD	AAA	123,022.34	123,022.34	0.01%
US912810RE01	UST 3.625 02/15/44 US TREASURY	GOV	US	USD	AAA	437,791.77	437,791.77	0.02%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	200,699.60	200,699.60	0.01%
US912810RM27	UST 3.000 05/15/45 US TREASURY	GOV	US	USD	AAA	853.20	853.20	0.00%
US912810SK51	UST 2.375 11/15/49 US TREASURY	GOV	US	USD	AAA	1,180,084.58	1,180,084.58	0.06%
US912810SM18	UST 0.250 02/15/50 US TREASURY	GOV	US	USD	AAA	420,848.20	420,848.20	0.02%
US912810SZ21	UST 2.000 08/15/51 US TREASURY	GOV	US	USD	AAA	114.58	114.58	0.00%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	5,570.38	5,570.38	0.00%
US912810TE82	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	AAA	370.98	370.98	0.00%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	1,110.06	1,110.06	0.00%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	2,679,435.20	2,679,435.20	0.13%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	146,591.67	146,591.67	0.01%
US912810UM89	UST 4.750 08/15/55 US TREASURY	GOV	US	USD	AAA	98.16	98.16	0.00%
US9128285W63	UST 0.875 01/15/29 US TREASURY	GOV	US	USD	AAA	92,446.16	92,446.16	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	535,510.07	535,510.07	0.03%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	1,718,409.36	1,718,409.36	0.08%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	157,282.40	157,282.40	0.01%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	395.45	395.45	0.00%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	7,393,681.10	7,393,681.10	0.35%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	379,746.49	379,746.49	0.02%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	481,202.30	481,202.30	0.02%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	310,122.09	310,122.09	0.01%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	301.10	301.10	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	1,907.77	1,907.77	0.00%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	16,206.76	16,206.76	0.00%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	AAA	692,102.26	692,102.26	0.03%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	AAA	599,894.77	599,894.77	0.03%
US91282CMN82	UST 4.250 02/15/28 US TREASURY	GOV	US	USD	AAA	305.16	305.16	0.00%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	1,486,500.85	1,486,500.85	0.07%

Collateral data - as at 11/05/2026

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CNP22	UST 3.875 07/31/27 US TREASURY	GOV	US	USD	AAA	101.14	101.14	0.00%
US91282CNZ04	UST 3.875 09/30/32 US TREASURY	GOV	US	USD	AAA	57,244.57	57,244.57	0.00%
US91282CPB18	UST 3.500 09/30/27 US TREASURY	GOV	US	USD	AAA	161,832.90	161,832.90	0.01%
US91282CPJ44	UST 4.000 11/15/35 US TREASURY	GOV	US	USD	AAA	57,211.98	57,211.98	0.00%
US91282CPJ44	UST 4.000 11/15/35 US TREASURY	GOV	US	USD	AAA	7,393,707.96	7,393,707.96	0.35%
US91282CPN55	UST 3.500 11/30/30 US TREASURY	GOV	US	USD	AAA	1,762,530.75	1,762,530.75	0.08%
US91282CPR69	UST 3.625 12/31/30 US TREASURY	GOV	US	USD	AAA	1,185,010.68	1,185,010.68	0.06%
US91282CQA26	UST 3.500 02/15/29 US TREASURY	GOV	US	USD	AAA	14,299,035.18	14,299,035.18	0.68%
US9134561094	UNIVERSAL ODSH UNIVERSAL	COM	US	USD	AAA	6,365.70	6,365.70	0.00%
US91359V1070	UNVRSL INS HLDG ODSH UNVRSL INS HLDG	COM	US	USD	AAA	349,894.45	349,894.45	0.02%
US91913Y1001	VALERO ENERGY ODSH VALERO ENERGY	COM	US	USD	AAA	334,368.52	334,368.52	0.02%
US9252831030	VERSANT MEDIA ODSH VERSANT MEDIA	COM	US	USD	AAA	1,144,593.31	1,144,593.31	0.05%
US94188P1012	WATERSTONE FINCL ODSH WATERSTONE FINCL	COM	US	USD	AAA	568,677.14	568,677.14	0.03%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	1,456,593.36	1,456,593.36	0.07%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	30,818,238.03	30,818,238.03	1.46%
US98422E1038	XERIS BIOPHARMA ODSH XERIS BIOPHARMA	COM	US	USD	AAA	89,072.39	89,072.39	0.00%
US9897011071	ZIONS BANCORP ODSH ZIONS BANCORP	COM	US	USD	AAA	10,389.44	10,389.44	0.00%
XS2387332609	ALBTA 3.225 09/16/41 MTN ALBERTA	BND	CA	NZD	AAA	2,294,472.25	1,368,647.55	0.06%
	EVERTEC ODSH ***ID CHANGE	EXT	US	USD	AAA	56,138.64	56,138.64	0.00%
	Unknown Company Description	UNK		CAD		10,774,012.54	7,869,274.08	0.37%
	Unknown Company Description	UNK		GBP		1,550,964.17	2,113,266.23	0.10%
						Total:	2,108,016,512.85	100.00%



Counterparts

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

No.	Major Name	Market Value
2	BNP PARIBAS FINANCIAL MARKETS (P	354,744,281.12
1	NATIONAL BANK FINANCIAL INC (PARE	472,641,455.62
4	RBC DOMINION SECURITIES INC (PARI	235,487,224.39

3	TD SECURITIES INC (PARENT)	340,398,938.74
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Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	NATIONAL BANK FINANCIAL INC (PARENT)	450,286,999.06
2	TD SECURITIES INC (PARENT)	345,856,741.60
3	BNP PARIBAS FINANCIAL MARKETS (PARENT)	237,571,093.52
4	RBC DOMINION SECURITIES INC (PARENT)	230,166,824.13
5	NBC Global Finance Limited (Parent)	60,299,442.69