

LCH

Collateral Price Report

LCH Limited
10 Paternoster Square
London
United Kingdom
EC4M 7LS



AGCY BNG

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
XS2199719233	BNG 0 1/8 07/09/35	75.402366	0.1250	2035
XS3009809453	BNG 2 7/8 02/26/35	97.670281	2.8750	2035
XS3336964369	BNG 3 1/4 04/10/36	99.769147	3.2500	2036



AGCY FANNIE MAE DEB**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
US31359MEA71	FNMA 6.16 08/07/28	106.034111	6.1600	2028
US31359MEU36	FNMA 6 1/4 05/15/29	105.996333	6.2500	2029
US31359MFJ71	FNMA 7 1/8 01/15/30	112.333500	7.1250	2030
US31359MFP32	FNMA 7 1/4 05/15/30	111.176667	7.2500	2030
US31359MGK36	FNMA 6 5/8 11/15/30	109.888833	6.6250	2030
US3135G05Q27	FNMA 0 7/8 08/05/30	87.680222	0.8750	2030
US3135G05Y50	FNMA 0 3/4 10/08/27	95.782083	0.7500	2027
US3135G0Q225	FNMA 1 7/8 09/24/26	99.644625	1.8750	2026
US31398AFD90	FNMA 5 5/8 07/15/37	109.483500	5.6250	2037



AGCY FHLB**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
US3130A2VE38	FHLB 3 09/11/26	100.303833	3.0000	2026
US3130AFFX04	FHLB 3 1/4 11/16/28	98.105306	3.2500	2028
US3130ANMH05	FHLB 1.1 08/20/26	99.573056	1.1000	2026
US3130AXU635	FHLB 4 5/8 11/17/26	100.514625	4.6250	2026
US3133XGAY07	FHLB 5 1/2 07/15/36	108.911667	5.5000	2036



AGCY FMS

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
DE000A14J2Q6	FMSWER 0 3/8 04/29/30	90.056045	0.3750	2030



AGCY FREDDIE MAC DEB**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
US3134A3U467	FHLMC 6 3/4 09/15/29	109.176000	6.7500	2029
US3134A4AA29	FHLMC 6 3/4 03/15/31	112.253000	6.7500	2031
US3134A4KX12	FHLMC 6 1/4 07/15/32	112.472667	6.2500	2032
US3134GW6C50	FHLMC 0.8 10/28/26	98.736222	0.8000	2026

AGCY KFW

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
DE000A11QTF7	KFW 0 3/8 04/23/30	90.937459	0.3750	2030
DE000A11QTK7	KFW 1 3/8 07/31/35	86.702404	1.3750	2035
DE000A168Y48	KFW 1 1/4 07/04/36	83.706538	1.2500	2036
DE000A254PP9	KFW 0 03/31/27	97.867000	0.0000	2027
DE000A289F29	KFW 0 12/15/27	95.876500	0.0000	2027
DE000A289RK2	KFW 0 09/17/30	88.454250	0.0000	2030
DE000A2DAR40	KFW 1 1/8 06/15/37	79.321000	1.1250	2037
DE000A2DAR65	KFW 0 5/8 02/22/27	98.756671	0.6250	2027
DE000A2GSE59	KFW 1 1/8 09/15/32	89.940959	1.1250	2032
DE000A2GSFA2	KFW 0 1/2 09/15/27	97.499815	0.5000	2027
DE000A2GSNR0	KFW 0 5/8 01/07/28	97.055438	0.6250	2028
DE000A2LQHT2	KFW 1 1/8 05/09/33	87.961812	1.1250	2033
DE000A2LQSH4	KFW 0 3/4 06/28/28	96.674801	0.7500	2028
DE000A2LQSN2	KFW 0 3/4 01/15/29	95.199788	0.7500	2029
DE000A2TSTR0	KFW 0 7/8 07/04/39	73.669301	0.8750	2039
DE000A2TSTU4	KFW 0 09/30/26	99.186250	0.0000	2026
DE000A2YNZ16	KFW 0.05 09/29/34	77.373514	0.0500	2034
DE000A30V9J0	KFW 3 1/8 06/07/30	100.889750	3.1250	2030
DE000A30V9M4	KFW 2 7/8 06/07/33	98.566000	2.8750	2033
DE000A30VM78	KFW 2 7/8 12/28/29	101.200134	2.8750	2029
DE000A30VUK5	KFW 2 3/4 03/15/28	100.590284	2.7500	2028
DE000A351MT2	KFW 3 1/8 10/10/28	102.791678	3.1250	2028
DE000A351Y94	KFW 2 3/8 08/05/27	101.506277	2.3750	2027

Security Number	Collateral Description	Price	InterestRate	End Year
DE000A352ED1	KFW 2 5/8 01/10/34	97.533716	2.6250	2034
DE000A352EE9	KFW 3.46 04/11/34	102.783903	3.4600	2034
DE000A382400	KFW 2 3/4 02/20/31	99.995072	2.7500	2031
DE000A382475	KFW 2 5/8 04/26/29	99.794387	2.6250	2029
DE000A383B10	KFW 2 3/4 10/01/27	101.805435	2.7500	2027
DE000A383P48	KFW 2 1/2 10/15/31	99.212846	2.5000	2031
DE000A383TC6	KFW 3.22 02/12/37	98.656301	3.2200	2037
DE000A383TD4	KFW 2 3/8 04/11/28	99.648072	2.3750	2028
DE000A383TE2	KFW 2 3/4 01/17/35	97.724736	2.7500	2035
DE000A3E5LU1	KFW 0 11/09/28	93.522000	0.0000	2028
DE000A3E5XN1	KFW 0 1/8 01/09/32	85.295603	0.1250	2032
DE000A3H2ZF6	KFW 0 01/10/31	87.545000	0.0000	2031
DE000A3H3E76	KFW 0 06/15/26	99.851000	0.0000	2026
DE000A3H3KE9	KFW 0 3/8 05/20/36	75.585219	0.3750	2036
DE000A3MP7H9	KFW 0 04/30/27	97.641500	0.0000	2027
DE000A3MP7K3	KFW 1 1/8 03/31/37	80.138767	1.1250	2037
DE000A3MQVV5	KFW 1 1/4 06/30/27	99.556486	1.2500	2027
DE000A460AK5	KFW 2 1/2 11/15/30	100.022836	2.5000	2030
DE000A460C80	KFW 2 3/8 06/29/29	99.475668	2.3750	2029
DE000A460C98	KFW 3 01/04/36	98.975370	3.0000	2036
DE000A4DFU89	KFW 0 01/28/31	87.687500	0.0000	2031
DE000A4R2L42	KFW 2 1/8 07/31/28	100.527298	2.1250	2028
US500769JQ84	KFW 1 10/01/26	99.140556	1.0000	2026
US500769JT24	KFW 3 05/20/27	99.080083	3.0000	2027
US500769JW52	KFW 3 3/4 02/15/28	100.390000	3.7500	2028
US500769JY19	KFW 4 1/8 07/15/33	99.419500	4.1250	2033

Security Number	Collateral Description	Price	InterestRate	End Year
US500769JZ83	KFW 4 5/8 08/07/26	101.508694	4.6250	2026
US500769KB96	KFW 4 3/4 10/29/30	102.268944	4.7500	2030
US500769KC79	KFW 4 03/15/29	100.328750	4.0000	2029
US500769KE36	KFW 4 3/8 03/01/27	101.337639	4.3750	2027
US500769KG83	KFW 3 1/2 08/27/27	100.064000	3.5000	2027
US500769KH66	KFW 4 5/8 03/18/30	102.083708	4.6250	2030
US500769KJ23	KFW 3 7/8 05/15/28	99.597417	3.8750	2028
US500769KK95	KFW 3 3/4 07/15/30	99.438250	3.7500	2030
US500769KL78	KFW 4 06/28/27	101.510056	4.0000	2027
US500769KM51	KFW 3 1/2 08/09/28	99.665500	3.5000	2028
US500769KN35	KFW 3 3/4 03/14/31	98.463917	3.7500	2031
US500769KP82	KFW 3 1/2 05/15/29	98.236917	3.5000	2029
US500769KQ65	KFW 4 1/8 07/22/31	99.134708	4.1250	2031
USD4S46MLM53	KFW 3 7/8 06/15/28	99.455000	3.8750	2028
XS1897340854	KFW 0 1/2 09/28/26	99.691757	0.5000	2026
XS1999841445	KFW 0.01 05/05/27	97.630880	0.0100	2027
XS2209794408	KFW 0 09/15/28	93.932750	0.0000	2028
XS2331327564	KFW 0 06/15/29	91.766250	0.0000	2029
XS2388457264	KFW 0 09/15/31	85.565500	0.0000	2031
XS2475954900	KFW 1 3/8 06/07/32	90.960250	1.3750	2032
XS2498154207	KFW 2 11/15/29	98.265014	2.0000	2029
XS2586942448	KFW 2 3/4 02/14/33	98.888277	2.7500	2033
XS2626288760	KFW 2 3/4 05/15/30	99.645695	2.7500	2030
XS2698047771	KFW 3 1/4 03/24/31	102.042517	3.2500	2031
XS2710913380	KFW Float 10/30/26	100.668823	6.1900	2026
XS2756954835	KFW 4 1/8 01/31/28	101.227583	4.1250	2028

Security Number	Collateral Description	Price	InterestRate	End Year
XS2816013937	KFW 2 7/8 03/31/32	99.740849	2.8750	2032
XS2887903966	KFW 2 3/8 10/04/29	100.042616	2.3750	2029
XS2928646806	KFW 4 11/05/26	102.233306	4.0000	2026
XS3075492044	KFW 2 1/2 10/09/30	100.017192	2.5000	2030
XS3166721913	KFW 2 5/8 11/15/32	98.960705	2.6250	2032
XS3292846030	KFW 2 3/4 04/01/33	98.461952	2.7500	2033
XS3329533114	KFW 4 1/8 01/31/28	101.371458	4.1250	2028
XS3344416287	KFW 2 7/8 06/30/31	99.916572	2.8750	2031



AGCY KOMMUNINVEST**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
SE0012569572	KOMINS 1 11/12/26 #2611	100.027694	1.0000	2026
SE0015660139	KOMINS 0 3/4 05/12/28 #2805	96.852333	0.7500	2028
SE0016829048	KOMINS 0 1/2 06/15/27 #2706	98.676139	0.5000	2027
SE0018689523	KOMINS 3 03/12/29 #2903	101.925583	3.0000	2029
SE0019764143	KOMINS 3 1/4 11/12/29 #2911	103.902444	3.2500	2029
SE0021923786	KOMINS 3 1/4 06/12/30 #3006	105.376861	3.2500	2030
SE0023848999	KOMINS 2 3/4 11/12/30 #3011	101.721722	2.7500	2030
SE0026193609	KOMINS 2.65 05/12/31 #3105	99.637778	2.6500	2031
XS2259127269	KOMINS 0 1/4 11/26/27	97.026389	0.2500	2027
XS2351401109	KOMINS 0 3/8 06/10/26	100.259500	0.3750	2026
XS2402061530	KOMINS 0 7/8 05/16/29	95.177167	0.8750	2029

AGCY Network Rail Service - Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
XS0206361221	UKRAIL 4 3/4 11/29/35	99.445966	4.7500	2035
XS0236698972	UKRAIL 4 3/8 12/09/30	101.012171	4.3750	2030



AGCY Network Rail Service - Inflation Linked**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
XS0299655448	UKRAIL 1 3/8 11/22/37	190.100243	1.3750	2037
XS0307538016	UKRAIL 1 3/4 11/22/27	205.858365	1.7500	2027
XS0322049296	UKRAIL 1 1/8 11/22/47	154.700139	1.1250	2047

AGCY RENTENBANK**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
US515110BR44	RENTEN 1 3/4 07/27/26	100.185833	1.7500	2026
US515110BY94	RENTEN 0 7/8 09/03/30	86.995667	0.8750	2030
US515110CD49	RENTEN 3 7/8 06/14/28	101.136514	3.8750	2028
US515110CF96	RENTEN 4 5/8 04/17/29	101.640639	4.6250	2029
US515110CG79	RENTEN 4 1/8 05/28/30	99.290750	4.1250	2030
US515110CH52	RENTEN 3 5/8 10/08/30	97.856653	3.6250	2030
XS1511781897	RENTEN 0 5/8 10/31/36	76.524627	0.6250	2036
XS1615677280	RENTEN 0 5/8 05/18/27	98.057123	0.6250	2027
XS1951092144	RENTEN 0 3/8 02/14/28	96.081572	0.3750	2028
XS1957349332	RENTEN 0 1/2 02/28/29	94.009418	0.5000	2029
XS2021173922	RENTEN 0.05 12/18/29	90.423055	0.0500	2029
XS2084429963	RENTEN 0 11/27/29	90.414500	0.0000	2029
XS2101346208	RENTEN 1 3/4 01/14/27	99.201889	1.7500	2027
XS2233120554	RENTEN 0 09/22/27	96.378000	0.0000	2027
XS2263517364	RENTEN 0.01 11/26/40	59.566014	0.0100	2040
XS2288920502	RENTEN 0 07/19/28	94.222250	0.0000	2028
XS2307309893	RENTEN 1 02/25/28	94.909333	1.0000	2028
XS2359292955	RENTEN 0 06/30/31	85.907500	0.0000	2031
XS2386139732	RENTEN 0 12/13/28	93.145000	0.0000	2028
XS2390861362	RENTEN 0 09/28/26	99.176250	0.0000	2026
XS2405489092	RENTEN 0.05 01/31/31	87.358777	0.0500	2031
XS2453958766	RENTEN 0.1 03/08/27	98.094442	0.1000	2027
XS2481608029	RENTEN 3 05/21/29	96.644333	3.0000	2029

Security Number	Collateral Description	Price	InterestRate	End Year
XS2500341990	RENTEN 1.9 07/12/32	95.281253	1.9000	2032
XS2555166128	RENTEN 3 11/14/34	100.353490	3.0000	2034
XS2587748174	RENTEN 2 3/4 02/16/32	99.225209	2.7500	2032
XS2595650222	RENTEN 3 1/4 09/06/30	103.589685	3.2500	2030
XS2694863841	RENTEN 3 1/4 09/26/33	103.091103	3.2500	2033
XS2702300836	RENTEN 3.676 10/12/43	102.220741	3.6760	2043
XS2760775549	RENTEN 4 1/8 02/06/31	100.362833	4.1250	2031
XS2856144576	RENTEN 2 7/8 07/09/31	101.814178	2.8750	2031
XS2977903314	RENTEN 2 3/4 01/17/33	98.945486	2.7500	2033
XS2999573905	RENTEN 2 1/2 05/11/32	97.069938	2.5000	2032
XS3112555258	RENTEN 2 5/8 07/08/32	99.932887	2.6250	2032
XS3120114684	RENTEN Float 07/15/32	99.812144	2.2260	2032
XS3276317990	RENTEN 4 01/21/33	98.607111	4.0000	2033
XS3325285214	RENTEN 3 1/8 03/24/36	99.118257	3.1250	2036

Australia Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
AU0000013740	ACGB 2 1/2 05/21/30	92.489500	2.5000	2030
AU0000018442	ACGB 2 3/4 05/21/41	75.042000	2.7500	2041
AU0000047003	ACGB 1 1/2 06/21/31	86.575000	1.5000	2031
AU0000075681	ACGB 1 1/4 05/21/32	82.184500	1.2500	2032
AU0000087454	ACGB 1 12/21/30	85.700000	1.0000	2030
AU0000097495	ACGB 1 3/4 06/21/51	50.414500	1.7500	2051
AU0000101792	ACGB 1 11/21/31	82.417500	1.0000	2031
AU0000106411	ACGB 0 1/2 09/21/26	98.791100	0.5000	2026
AU0000143901	ACGB 1 3/4 11/21/32	83.467000	1.7500	2032
AU0000217101	ACGB 3 11/21/33	88.711000	3.0000	2033
AU0000249302	ACGB 3 3/4 05/21/34	92.814000	3.7500	2034
AU0000274706	ACGB 3 1/2 12/21/34	91.843000	3.5000	2034
AU0000300535	ACGB 4 3/4 06/21/54	92.486500	4.7500	2054
AU0000345241	ACGB 4 1/4 12/21/35	96.615000	4.2500	2035
AU0000381832	ACGB 4 1/4 03/21/36	95.376000	4.2500	2036
AU0000407256	ACGB 4 1/4 10/21/36	94.522500	4.2500	2036
AU0000451593	ACGB 4 3/4 10/21/37	98.148500	4.7500	2037
AU000XCLWAG2	ACGB 4 1/2 04/21/33	98.902000	4.5000	2033
AU000XCLWAM0	ACGB 2 3/4 06/21/35	85.409000	2.7500	2035
AU000XCLWAP3	ACGB 3 1/4 06/21/39	83.909000	3.2500	2039
AU000XCLWAQ1	ACGB 2 3/4 11/21/27	97.324000	2.7500	2027
AU000XCLWAR9	ACGB 2 1/4 05/21/28	95.559000	2.2500	2028
AU000XCLWAS7	ACGB 3 03/21/47	71.014500	3.0000	2047

Security Number	Collateral Description	Price	InterestRate	End Year
AU000XCLWU3	ACGB 2 3/4 11/21/28	95.726000	2.7500	2028
AU000XCLWAX7	ACGB 2 3/4 11/21/29	94.157000	2.7500	2029
AU2CLT070864	ACTB 0 08/07/26	99.065000	0.0000	2026
AU2CLT100760	ACTB 0 07/10/26	99.406500	0.0000	2026
AU2CLT110967	ACTB 0 09/11/26	98.638500	0.0000	2026
AU2CLT210866	ACTB 0 08/21/26	98.897000	0.0000	2026
AU2CLT240764	ACTB 0 07/24/26	99.245500	0.0000	2026
AU2CLT250961	ACTB 0 09/25/26	98.439500	0.0000	2026
AU2CLT260663	ACTB 0 06/26/26	99.574000	0.0000	2026
AU3TB0000135	ACGB 4 3/4 04/21/27	100.514000	4.7500	2027
AU3TB0000150	ACGB 3 1/4 04/21/29	96.705000	3.2500	2029
AU3TB0000192	ACGB 3 3/4 04/21/37	89.888000	3.7500	2037
AU3TB0000200	ACGB 4 1/4 06/21/34	97.802000	4.2500	2034
AU3TB0000291	ACGB 5 06/21/36	102.380500	5.0000	2036

Australia Inflation Linked**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
AU0000171134	ACGB 0 1/4 11/21/32	108.025200	0.2500	2032
AU0000XCLWV6	ACGB 2 1/2 09/20/30	155.599000	2.5000	2030
AU000XCLWAF4	ACGB 2 08/21/35	135.205000	2.0000	2035
AU000XCLWAO6	ACGB 1 1/4 08/21/40	109.901000	1.2500	2040
AU000XCLWAV1	ACGB 0 3/4 11/21/27	129.933000	0.7500	2027

Austria Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
AT0000383864	RAGB 6 1/4 07/15/27	109.470082	6.2500	2027
AT0000A04967	RAGB 4.15 03/15/37	108.881870	4.1500	2037
AT0000A0U299	RAGB 3.8 01/26/62	101.638637	3.8000	2062
AT0000A0VRQ6	RAGB 3.15 06/20/44	97.105007	3.1500	2044
AT0000A10683	RAGB 2.4 05/23/34	95.281377	2.4000	2034
AT0000A1K9C8	RAGB 0 3/4 10/20/26	99.799055	0.7500	2026
AT0000A1K9F1	RAGB 1 1/2 02/20/47	69.046630	1.5000	2047
AT0000A1VGK0	RAGB 0 1/2 04/20/27	98.270055	0.5000	2027
AT0000A1ZGE4	RAGB 0 3/4 02/20/28	97.111315	0.7500	2028
AT0000A269M8	RAGB 0 1/2 02/20/29	94.528877	0.5000	2029
AT0000A2CQD2	RAGB 0 02/20/30	90.440500	0.0000	2030
AT0000A2EJ08	RAGB 0 3/4 03/20/51	52.123781	0.7500	2051
AT0000A2KQ43	RAGB 0 10/20/40	60.668500	0.0000	2040
AT0000A2NW83	RAGB 0 02/20/31	87.697500	0.0000	2031
AT0000A2QQB6	RAGB 0.7 04/20/71	35.383877	0.7000	2071
AT0000A2T198	RAGB 0 1/4 10/20/36	73.811685	0.2500	2036
AT0000A2VB47	RAGB 0 10/20/28	93.962500	0.0000	2028
AT0000A2WSC8	RAGB 0.9 02/20/32	89.809678	0.9000	2032
AT0000A2Y8G4	RAGB 1.85 05/23/49	71.597342	1.8500	2049
AT0000A308C5	RAGB 2 07/15/26	101.672486	2.0000	2026
AT0000A324S8	RAGB 2.9 02/20/33	100.284185	2.9000	2033
AT0000A33SH3	RAGB 2.9 05/23/29	100.806226	2.9000	2029
AT0000A33SK7	RAGB 3.15 10/20/53	91.457630	3.1500	2053

Security Number	Collateral Description	Price	InterestRate	End Year
AT0000A38239	RAGB 3.45 10/20/30	104.844452	3.4500	2030
AT0000A39UW5	RAGB 2.9 02/20/34	99.641685	2.9000	2034
AT0000A3D3Q8	RAGB 3.2 07/15/39	100.360678	3.2000	2039
AT0000A3EPP2	RAGB 2 1/2 10/20/29	100.838849	2.5000	2029
AT0000A3HU25	RAGB 2.95 02/20/35	99.265473	2.9500	2035
AT0000A3NY15	RAGB 2.8 09/20/32	101.232890	2.8000	2032
AT0000A3QTP8	RATB 0 07/30/26	99.581500	0.0000	2026
AT0000A3QTR4	RATB 0 09/24/26	99.229500	0.0000	2026
AT0000A3RVH9	RAGB 3.2 02/20/36	100.785055	3.2000	2036
AT0000A3T279	RAGB 3 3/4 03/20/56	99.887644	3.7500	2056
AT0000A3TF04	RATB 0 10/29/26	98.991000	0.0000	2026
XS3241238149	AUST 3.91 04/05/35	105.222253	3.9100	2035
XS3241239030	AUST 3.825 03/16/35	104.770500	3.8250	2035
XS3241239543	AUST 4 04/13/35	105.837651	4.0000	2035
XS3289050190	AUST Float 02/04/36	99.265700	2.0730	2036

Belgium Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
BE0000291972	BGB 5 1/2 03/28/28	105.909178	5.5000	2028
BE0000304130	BGB 5 03/28/35	113.006116	5.0000	2035
BE0000320292	BGB 4 1/4 03/28/41	104.711774	4.2500	2041
BE0000326356	BGB 4 03/28/32	105.803493	4.0000	2032
BE0000331406	BGB 3 3/4 06/22/45	99.111151	3.7500	2045
BE0000333428	BGB 3 06/22/34	100.730021	3.0000	2034
BE0000335449	BGB 1 06/22/31	91.761507	1.0000	2031
BE0000336454	BGB 1.9 06/22/38	84.207363	1.9000	2038
BE0000337460	BGB 1 06/22/26	100.812507	1.0000	2026
BE0000338476	BGB 1.6 06/22/47	65.625411	1.6000	2047
BE0000340498	BGB 2.15 06/22/66	60.699240	2.1500	2066
BE0000341504	BGB 0.8 06/22/27	98.877205	0.8000	2027
BE0000343526	BGB 2 1/4 06/22/57	66.380890	2.2500	2057
BE0000344532	BGB 1.45 06/22/37	81.687185	1.4500	2037
BE0000345547	BGB 0.8 06/22/28	97.007705	0.8000	2028
BE0000346552	BGB 1 1/4 04/22/33	88.639288	1.2500	2033
BE0000347568	BGB 0.9 06/22/29	95.415356	0.9000	2029
BE0000348574	BGB 1.7 06/22/50	63.379562	1.7000	2050
BE0000349580	BGB 0.1 06/22/30	89.626651	0.1000	2030
BE0000350596	BGB 0.4 06/22/40	62.951103	0.4000	2040
BE0000351602	BGB 0 10/22/27	96.384500	0.0000	2027
BE0000352618	BGB 0 10/22/31	85.185500	0.0000	2031
BE0000353624	BGB 0.65 06/22/71	30.821979	0.6500	2071

Security Number	Collateral Description	Price	InterestRate	End Year
BE0000354630	BGB 0.35 06/22/32	85.371027	0.3500	2032
BE0000355645	BGB 1.4 06/22/53	55.147110	1.4000	2053
BE0000356650	BGB 2 3/4 04/22/39	90.017233	2.7500	2039
BE0000357666	BGB 3 06/22/33	101.606521	3.0000	2033
BE0000358672	BGB 3.3 06/22/54	86.670973	3.3000	2054
BE0000359688	BGB 3.45 06/22/43	96.108199	3.4500	2043
BE0000360694	BGB 2.85 10/22/34	98.092942	2.8500	2034
BE0000361700	BGB 3 1/2 06/22/55	89.402774	3.5000	2055
BE0000362716	BGB 2.7 10/22/29	101.276603	2.7000	2029
BE0000363722	BGB 3.1 06/22/35	100.351671	3.1000	2035
BE0000364738	BGB 3.45 06/22/42	96.784699	3.4500	2042
BE0000365743	BGB 2.6 10/22/30	100.291377	2.6000	2030
BE0000366758	BGB 3.4 06/22/36	100.060719	3.4000	2036
BE0000367764	BGB 4.35 06/22/56	100.879788	4.3500	2056
BE0000368770	BGB 3.1 08/22/31	100.522952	3.1000	2031
BE0312813851	BGTB 0 06/11/26	99.872000	0.0000	2026
BE0312814867	BGTB 0 07/09/26	99.704000	0.0000	2026
BE0312815872	BGTB 0 08/13/26	99.474500	0.0000	2026
BE0312816888	BGTB 0 09/10/26	99.294500	0.0000	2026
BE0312817894	BGTB 0 10/15/26	99.055000	0.0000	2026
BE0312818900	BGTB 0 11/12/26	98.856000	0.0000	2026
BE0312819916	BGTB 0 12/10/26	98.670500	0.0000	2026
BE0312820922	BGTB 0 01/14/27	98.416500	0.0000	2027
BE0312821938	BGTB 0 02/11/27	98.215500	0.0000	2027
BE0312822944	BGTB 0 03/11/27	98.017000	0.0000	2027
BE0312823959	BGTB 0 04/08/27	97.801000	0.0000	2027

Security Number	Collateral Description	Price	InterestRate	End Year
BE0312824965	BGTB 0 05/13/27	97.521500	0.0000	2027



CADES Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
FR0013534559	CADES 0 11/25/30	87.139000	0.0000	2030
FR00140002P5	CADES 0 02/25/28	95.169750	0.0000	2028
FR0014001S17	CADES 0 05/25/31	85.593500	0.0000	2031
FR0014004016	CADES 0 11/25/26	98.733250	0.0000	2026
FR0014005FC8	CADES 0 1/8 09/15/31	85.097079	0.1250	2031
FR0014007RB1	CADES 0.45 01/19/32	85.814041	0.4500	2032
FR0014008E81	CADES 0.6 11/25/29	92.328716	0.6000	2029
FR001400A3H2	CADES 1 1/2 05/25/32	90.259329	1.5000	2032
FR001400BLG1	CADES 0.6 11/25/29	90.255856	0.6000	2029
FR001400CHC6	CADES 1 3/4 11/25/27	99.269442	1.7500	2027
FR001400CVE3	CADES 2 3/4 11/25/32	97.816301	2.7500	2032
FR001400DZI3	CADES 2 7/8 05/25/27	100.157880	2.8750	2027
FR001400F5U5	CADES 3 05/25/28	100.258908	3.0000	2028
FR001400G6E6	CADES 3 1/8 03/01/30	100.987675	3.1250	2030
FR001400IVT8	CADES 3 11/25/31	100.252579	3.0000	2031
FR001400N7G0	CADES 2 3/4 02/25/29	100.257901	2.7500	2029
FR001400NWK5	CADES 2 3/4 09/24/27	101.721175	2.7500	2027
FR001400X6D7	CADES 2 7/8 05/25/30	99.351130	2.8750	2030
FR001400ZPR8	CADES 2 3/8 09/24/28	100.449435	2.3750	2028
FR0014015JW7	CADES 3 1/4 05/25/33	98.842462	3.2500	2033
US12802D2C95	CADES 1 3/8 01/20/31	87.389319	1.3750	2031
US12802D2F27	CADES 1 1/4 10/28/26	98.896694	1.2500	2026
US12802D2M77	CADES 3 3/4 05/24/28	98.900500	3.7500	2028

Security Number	Collateral Description	Price	InterestRate	End Year
US12802D2P09	CADES 4 1/4 01/24/27	101.491833	4.2500	2027
US12802D2Q81	CADES 4 1/2 05/22/29	100.377750	4.5000	2029
US12802D2R64	CADES 3 3/4 09/12/27	100.080250	3.7500	2027
US12802D2S48	CADES 4 3/4 01/22/30	102.519056	4.7500	2030
US12802D2T21	CADES 4 02/12/31	99.057861	4.0000	2031
US12802D2U93	CADES 4 03/03/33	96.677583	4.0000	2033
US12802D2V76	CADES 4 1/4 08/21/29	99.460083	4.2500	2029
XS2247546711	CADES 1 10/21/30	86.228528	1.0000	2030
XS2287909159	CADES 1 3/8 01/20/31	87.392139	1.3750	2031
XS2402074277	CADES 1 1/4 10/28/26	98.922167	1.2500	2026
XS2436433333	CADES 2 1/8 01/26/32	88.197639	2.1250	2032
XS2626268069	CADES 3 3/4 05/24/28	98.909417	3.7500	2028
XS2689239429	CADES 4 7/8 09/19/26	101.149125	4.8750	2026
XS2753427421	CADES 4 1/4 01/24/27	101.515889	4.2500	2027
XS2823927632	CADES 4 1/2 05/22/29	100.396500	4.5000	2029
XS2900265559	CADES 3 3/4 09/12/27	100.101417	3.7500	2027
XS2980961374	CADES 4 3/4 01/22/30	102.533000	4.7500	2030
XS3282977019	CADES 4 02/12/31	99.076972	4.0000	2031
XS3307434095	CADES 4 03/03/33	96.699444	4.0000	2033
XS3382816687	CADES 4 1/4 08/21/29	99.474889	4.2500	2029

Canada Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
CA135087C939	CAN 2 3/4 12/01/64	77.764250	2.7500	2064
CA135087D358	CAN 2 3/4 12/01/48	84.214000	2.7500	2048
CA135087F825	CAN 1 06/01/27	98.330000	1.0000	2027
CA135087H235	CAN 2 06/01/28	98.337500	2.0000	2028
CA135087H722	CAN 2 12/01/51	70.018000	2.0000	2051
CA135087J397	CAN 2 1/4 06/01/29	97.984000	2.2500	2029
CA135087K379	CAN 1 1/4 06/01/30	93.153500	1.2500	2030
CA135087L443	CAN 0 1/2 12/01/30	89.123500	0.5000	2030
CA135087L930	CAN 1 09/01/26	99.848356	1.0000	2026
CA135087M276	CAN 1 1/2 06/01/31	92.330500	1.5000	2031
CA135087M680	CAN 1 3/4 12/01/53	64.353500	1.7500	2053
CA135087M847	CAN 1 1/4 03/01/27	99.290945	1.2500	2027
CA135087N266	CAN 1 1/2 12/01/31	91.414000	1.5000	2031
CA135087N597	CAN 2 06/01/32	93.239000	2.0000	2032
CA135087N670	CAN 2 1/4 12/01/29	97.483500	2.2500	2029
CA135087N837	CAN 2 3/4 09/01/27	100.644979	2.7500	2027
CA135087P329	CAN 2 1/2 12/01/32	95.459000	2.5000	2032
CA135087P576	CAN 3 1/2 03/01/28	101.955747	3.5000	2028
CA135087P733	CAN 3.245 08/24/27	101.416418	3.2450	2027
CA135087P998	CAN 2 3/4 12/01/55	80.573000	2.7500	2055
CA135087Q236	CAN 2 3/4 06/01/33	96.458500	2.7500	2033
CA135087Q491	CAN 3 1/4 09/01/28	101.530158	3.2500	2028
CA135087Q723	CAN 3 1/4 12/01/33	99.329500	3.2500	2033

Security Number	Collateral Description	Price	InterestRate	End Year
CA135087Q988	CAN 4 03/01/29	103.721925	4.0000	2029
CA135087R481	CAN 3 06/01/34	97.326000	3.0000	2034
CA135087R713	CAN 3 1/2 03/01/34	101.757747	3.5000	2034
CA135087R895	CAN 3 1/2 09/01/29	102.341747	3.5000	2029
CA135087R978	CAN 4 08/01/26	101.519774	4.0000	2026
CA135087S216	CAN 3 1/4 12/01/34	98.822000	3.2500	2034
CA135087S398	CAN 3 1/4 11/01/26	100.552757	3.2500	2026
CA135087S471	CAN 2 3/4 03/01/30	99.570979	2.7500	2030
CA135087S547	CAN 3 02/01/27	101.238705	3.0000	2027
CA135087S620	CAN 3 1/4 06/01/35	98.471500	3.2500	2035
CA135087S703	CAN 3 1/2 12/01/57	93.463500	3.5000	2057
CA135087S885	CAN 2 3/4 05/01/27	100.281890	2.7500	2027
CA135087S968	CAN 3 03/01/32	99.599068	3.0000	2032
CA135087T388	CAN 2 3/4 09/01/30	99.271229	2.7500	2030
CA135087T461	CAN 2 1/2 08/01/27	100.508171	2.5000	2027
CA135087T537	CAN 3 1/4 12/01/35	98.140500	3.2500	2035
CA135087T610	CAN 2 1/2 11/01/27	99.773582	2.5000	2027
CA135087T792	CAN 2 3/4 03/01/31	98.957479	2.7500	2031
CA135087T875	CAN 3 1/2 12/01/56	93.620000	3.5000	2056
CA135087T958	CAN 2 1/4 02/01/28	99.759404	2.2500	2028
CA135087U287	CAN 3 1/4 06/01/36	97.703750	3.2500	2036
CA135087U444	CAN 2 1/2 05/01/28	99.495082	2.5000	2028
CA135087U691	CAN 3 09/01/31	99.501521	3.0000	2031
CA135087U774	CAN 2 3/4 08/01/28	99.839185	2.7500	2028
CA135087VW17	CAN 8 06/01/27	105.274500	8.0000	2027
CA135087WL43	CAN 5 3/4 06/01/29	107.961500	5.7500	2029

Security Number	Collateral Description	Price	InterestRate	End Year
CA135087XG49	CAN 5 3/4 06/01/33	115.085500	5.7500	2033
CA135087XW98	CAN 5 06/01/37	113.107000	5.0000	2037
CA135087YQ12	CAN 4 06/01/41	103.829000	4.0000	2041
CA135087ZS68	CAN 3 1/2 12/01/45	96.809500	3.5000	2045
CA1350Z7E425	CTB 0 10/21/26	99.002500	0.0000	2026
CA1350Z7E599	CTB 0 04/21/27	97.671500	0.0000	2027
CA1350Z7E755	CTB 0 11/18/26	98.813500	0.0000	2026
CA1350Z7E839	CTB 0 05/19/27	97.445000	0.0000	2027
CA1350Z7EA86	CTB 0 06/17/26	99.815000	0.0000	2026
CA1350Z7EC43	CTB 0 07/15/26	99.640000	0.0000	2026
CA1350Z7EE09	CTB 0 08/12/26	99.465000	0.0000	2026
CA1350Z7EH30	CTB 0 09/09/26	99.285500	0.0000	2026
CA1350Z7EK68	CTB 0 10/07/26	99.096500	0.0000	2026
CA1350Z7EM25	CTB 0 11/04/26	98.908500	0.0000	2026
CA1350Z7EP55	CTB 0 12/02/26	98.712000	0.0000	2026
CA1350Z7EQ39	CTB 0 07/02/26	99.721500	0.0000	2026
CA1350Z7ER12	CTB 0 12/30/26	98.514500	0.0000	2026
CA1350Z7ES94	CTB 0 07/29/26	99.551500	0.0000	2026
CA1350Z7ET77	CTB 0 01/27/27	98.306500	0.0000	2027
CA1350Z7EV24	CTB 0 08/26/26	99.375500	0.0000	2026
CA1350Z7EW07	CTB 0 02/24/27	98.104000	0.0000	2027
CA1350Z7EY62	CTB 0 09/23/26	99.194000	0.0000	2026
CA1350Z7EZ38	CTB 0 03/24/27	97.884500	0.0000	2027

Canada Inflation Linked

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
CA135087B949	CANRRB 1 1/4 12/01/47	122.902024	1.2500	2047
CA135087G997	CANRRB 0 1/2 12/01/50	95.991181	0.5000	2050
CA135087M433	CANRRB 0 1/4 12/01/54	79.670046	0.2500	2054
CA135087VS05	CANRRB 4 1/4 12/01/26	194.402992	4.2500	2026
CA135087WV25	CANRRB 4 12/01/31	212.674930	4.0000	2031
CA135087XQ21	CANRRB 3 12/01/36	188.785981	3.0000	2036
CA135087YK42	CANRRB 2 12/01/41	157.451137	2.0000	2041
CA135087ZH04	CANRRB 1 1/2 12/01/44	139.810848	1.5000	2044

China Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
HK0000789559	CHINA 0 5/8 11/17/33	82.380479	0.6250	2033
HK0001058954	CHINA 2 1/2 10/09/27	99.698541	2.5000	2027
HK0001058962	CHINA 2 5/8 10/09/31	98.750493	2.6250	2031
USY15025AC67	CHINA 1.2 10/21/30	87.361500	1.2000	2030
USY15025AE24	CHINA 4 1/8 11/20/27	98.796208	4.1250	2027
USY15025AF98	CHINA 4 1/4 11/20/29	99.549639	4.2500	2029
USY5325QAE27	CHINA 1 1/4 10/26/26	97.046639	1.2500	2026
XS1706605281	CHINA 2 5/8 11/02/27	96.685083	2.6250	2027
XS1891574441	CHINA 3 1/2 10/19/28	97.817667	3.5000	2028
XS2084425110	CHINA 2 1/8 12/03/29	92.586500	2.1250	2029
XS2259626856	CHINA 0 1/4 11/25/30	87.542527	0.2500	2030

Danish Covered Bonds

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
DK0002049352	NDAFH 1 10/01/26	100.179795	1.0000	2026
DK0002051929	NDAFH 1 04/01/27	98.944664	1.0000	2027
DK0002052570	NDAFH 1 10/01/27	98.652295	1.0000	2027
DK0002055599	NDAFH 1 04/01/28	97.396664	1.0000	2028
DK0002058189	NDAFH Float 01/01/27 IO	100.514786	2.4700	2027
DK0002059583	NDAFH 1 10/01/29	95.351545	1.0000	2029
DK0002060599	NDAFH Float 01/01/28 IO	100.794599	2.2900	2028
DK0002060672	NDAFH Float 01/01/27 IO	100.416203	2.2300	2027
DK0002062967	NDAFH 1 04/01/31	92.002664	1.0000	2031
DK0004602570	RDKRE 1 04/01/27	98.967664	1.0000	2027
DK0004603891	RDKRE 1 01/01/28	97.991740	1.0000	2028
DK0004604196	RDKRE 1 04/01/28	97.381664	1.0000	2028
DK0004606993	RDKRE 1 01/01/29	96.371490	1.0000	2029
DK0004607538	RDKRE 1 04/01/29	95.706914	1.0000	2029
DK0004610243	RDKRE 1 01/01/30	94.645240	1.0000	2030
DK0004614583	RDKRE 1 04/01/31	91.991664	1.0000	2031
DK0004623576	RDKRE Float 07/01/26 IO	100.308810	2.3600	2026
DK0004626322	RDKRE Float 07/01/26 IO	100.311272	2.4300	2026
DK0004626595	RDKRE Float 07/01/27	100.944484	2.5000	2027
DK0004629508	RDKRE Float 07/01/28 IO	100.809335	2.2500	2028
DK0004629771	RDKRE Float 07/01/28 IO	100.553915	2.3000	2028
DK0006352869	DLRKRE Float 07/01/26 IO	100.260387	2.0800	2026
DK0006353917	DLRKRE 1 04/01/27	98.952164	1.0000	2027

Security Number	Collateral Description	Price	InterestRate	End Year
DK0006357660	DLRKRE Float 01/01/27 IO	100.662181	2.5300	2027
DK0006358395	DLRKRE 1 04/01/28	97.235664	1.0000	2028
DK0006360375	DLRKRE 1 04/01/29	95.626164	1.0000	2029
DK0009299729	RDKRE 1 01/01/27	99.567240	1.0000	2027
DK0009391534	JYKRE 1 04/01/27	98.968414	1.0000	2027
DK0009393316	JYKRE 1 04/01/28	97.382164	1.0000	2028
DK0009395956	JYKRE 1 04/01/29	95.707164	1.0000	2029
DK0009412207	JYKRE Float 07/01/27 IO	100.760522	2.4300	2027
DK0009412397	JYKRE Float 07/01/27	100.776890	2.2900	2027
DK0009414765	JYKRE Float 07/01/28 IO	100.788481	2.3100	2028
DK0009416380	JYKRE 1 10/01/26	100.179545	1.0000	2026
DK0009416703	JYKRE 1 01/01/27	99.570240	1.0000	2027
DK0009417198	JYKRE Float 07/01/29 IO	101.257640	2.2700	2029
DK0009511297	NYKRE 1 01/01/27	99.567490	1.0000	2027
DK0009515363	NYKRE 1 01/01/28	98.017240	1.0000	2028
DK0009518896	NYKRE Float 04/01/27 IO	100.570475	2.3390	2027
DK0009524001	NYKRE 1 01/01/30	94.645490	1.0000	2030
DK0009529075	NYKRE 1 01/01/31	92.718490	1.0000	2031
DK0009531485	NYKRE 1 07/01/26	100.705099	1.0000	2026
DK0009534315	NYKRE 1 07/01/27	99.315349	1.0000	2027
DK0009542334	NYKRE 1 07/01/28	97.692099	1.0000	2028
DK0009543142	NYKRE Float 10/01/26 IO	100.383133	2.1730	2026
DK0009543738	NYKRE Float 01/01/27	100.393183	2.1710	2027
DK0009545196	NYKRE 1 07/01/29	96.035099	1.0000	2029
DK0009545352	NYKRE Float 10/01/26 IO	100.383786	2.2880	2026
DK0009545782	NYKRE Float 07/01/27 IO	100.437494	2.2570	2027

Security Number	Collateral Description	Price	InterestRate	End Year
DK0009546087	NYKRE Float 10/01/27 IO	100.568346	2.2370	2027
DK0009546160	NYKRE Float 10/01/27 IO	100.552515	2.2270	2027
DK0009546244	NYKRE Float 10/01/27 IO	100.544086	2.2070	2027
DK0009547804	NYKRE Float 01/01/28 IO	100.510254	2.1510	2028
DK0009549263	NYKRE Float 01/01/29 IO	100.913170	2.3130	2029



Denmark Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
DK0009922320	DGB 4 1/2 11/15/39	119.152781	4.5000	2039
DK0009923567	DGB 0 1/2 11/15/27	97.768753	0.5000	2027
DK0009923807	DGB 0 1/2 11/15/29	94.004753	0.5000	2029
DK0009924029	DGB 0 1/4 11/15/52	48.693877	0.2500	2052
DK0009924102	DGB 0 11/15/31	87.259500	0.0000	2031
DK0009924375	DGB 0 11/15/31	87.305000	0.0000	2031
DK0009924532	DGB 2 1/4 11/15/33	98.302390	2.2500	2033
DK0009924615	DGB 2 1/4 11/15/33	98.370390	2.2500	2033
DK0009924888	DGB 2 1/4 11/15/26	101.298890	2.2500	2026
DK0009924961	DGB 2 1/4 11/15/35	96.525390	2.2500	2035
DK0009925182	DGB 2 1/4 11/15/35	96.531390	2.2500	2035
DK0009925265	DGB 2 11/15/28	100.242014	2.0000	2028



Denmark Inflation Linked

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
DK0009923724	DGBI 0.1 11/15/30	116.973171	0.1000	2030
DK0009924458	DGBI 0.1 11/15/34	106.454834	0.1000	2034

Finland Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
FI4000037635	RFGB 2 3/4 07/04/28	102.776733	2.7500	2028
FI4000046545	RFGB 2 5/8 07/04/42	90.019904	2.6250	2042
FI4000148630	RFGB 0 3/4 04/15/31	90.680856	0.7500	2031
FI4000242870	RFGB 1 3/8 04/15/47	65.457486	1.3750	2047
FI4000278551	RFGB 0 1/2 09/15/27	97.650315	0.5000	2027
FI4000306758	RFGB 1 1/8 04/15/34	86.214534	1.1250	2034
FI4000348727	RFGB 0 1/2 09/15/28	95.662315	0.5000	2028
FI4000369467	RFGB 0 1/2 09/15/29	93.463815	0.5000	2029
FI4000415153	RFGB 0 1/8 04/15/36	73.396726	0.1250	2036
FI4000440557	RFGB 0 1/4 09/15/40	62.825658	0.2500	2040
FI4000441878	RFGB 0 09/15/30	88.796500	0.0000	2030
FI4000480488	RFGB 0 1/8 04/15/52	39.645726	0.1250	2052
FI4000507231	RFGB 0 1/8 09/15/31	86.620329	0.1250	2031
FI4000511449	RFGB 0 09/15/26	99.304500	0.0000	2026
FI4000517677	RFGB 0 1/2 04/15/43	60.098404	0.5000	2043
FI4000523238	RFGB 1 1/2 09/15/32	92.523945	1.5000	2032
FI4000527551	RFGB 1 3/8 04/15/27	99.108986	1.3750	2027
FI4000546528	RFGB 2 3/4 04/15/38	93.461973	2.7500	2038
FI4000550249	RFGB 3 09/15/33	101.633390	3.0000	2033
FI4000557525	RFGB 2 7/8 04/15/29	100.894199	2.8750	2029
FI4000566294	RFGB 2.95 04/15/55	84.239534	2.9500	2055
FI4000571104	RFGB 3 09/15/34	100.834890	3.0000	2034
FI4000577952	RFGB 2 1/2 04/15/30	99.300021	2.5000	2030



Security Number	Collateral Description	Price	InterestRate	End Year
FI4000586284	RFGB 3.2 04/15/45	93.302986	3.2000	2045
FI4000587415	RFGB 3 09/15/35	100.091390	3.0000	2035
FI4000591862	RFGB 2 5/8 04/15/32	98.585247	2.6250	2032
FI4000592183	RFTB 0 08/13/26	99.478500	0.0000	2026
FI4000598396	RFTB 0 11/13/26	98.846000	0.0000	2026
FI4000598776	RFGB 3.55 04/15/41	99.309719	3.5500	2041
FI4000602230	RFTB 0 02/15/27	98.165000	0.0000	2027
FI4000602560	RFTB 0 10/13/26	99.068000	0.0000	2026
FI4000602891	RFGB 3.35 09/15/36	100.435979	3.3500	2036



France Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
FR0000187635	FRTR 5 3/4 10/25/32	117.858486	5.7500	2032
FR0000571218	FRTR 5 1/2 04/25/29	107.839510	5.5000	2029
FR0010070060	FRTR 4 3/4 04/25/35	109.702452	4.7500	2035
FR0010171975	FRTR 4 04/25/55	93.511644	4.0000	2055
FR0010371401	FRTR 4 10/25/38	103.717164	4.0000	2038
FR0010773192	FRTR 4 1/2 04/25/41	105.936849	4.5000	2041
FR0010870956	FRTR 4 04/25/60	92.126644	4.0000	2060
FR0011317783	FRTR 2 3/4 10/25/27	101.618363	2.7500	2027
FR0011461037	FRTR 3 1/4 05/25/45	87.953212	3.2500	2045
FR0011883966	FRTR 2 1/2 05/25/30	98.400298	2.5000	2030
FR0012993103	FRTR 1 1/2 05/25/31	92.927829	1.5000	2031
FR0013154028	FRTR 1 3/4 05/25/66	50.538384	1.7500	2066
FR0013154044	FRTR 1 1/4 05/25/36	79.975274	1.2500	2036
FR0013200813	FRTR 0 1/4 11/25/26	99.008527	0.2500	2026
FR0013234333	FRTR 1 3/4 06/25/39	79.702253	1.7500	2039
FR0013250560	FRTR 1 05/25/27	98.366219	1.0000	2027
FR0013257524	FRTR 2 05/25/48	67.660938	2.0000	2048
FR0013286192	FRTR 0 3/4 05/25/28	96.133164	0.7500	2028
FR0013313582	FRTR 1 1/4 05/25/34	84.858774	1.2500	2034
FR0013341682	FRTR 0 3/4 11/25/28	95.468832	0.7500	2028
FR0013404969	FRTR 1 1/2 05/25/50	58.046829	1.5000	2050
FR0013407236	FRTR 0 1/2 05/25/29	93.342360	0.5000	2029
FR0013451507	FRTR 0 11/25/29	90.504750	0.0000	2029

Security Number	Collateral Description	Price	InterestRate	End Year
FR0013480613	FRTR 0 3/4 05/25/52	44.218164	0.7500	2052
FR0013515806	FRTR 0 1/2 05/25/40	62.781110	0.5000	2040
FR0013516549	FRTR 0 11/25/30	87.549000	0.0000	2030
FR0014001NN8	FRTR 0 1/2 05/25/72	25.958610	0.5000	2072
FR0014002JM6	FRTR 0 1/2 06/25/44	54.348644	0.5000	2044
FR0014002WK3	FRTR 0 11/25/31	84.457000	0.0000	2031
FR0014003513	FRTR 0 02/25/27	98.071500	0.0000	2027
FR0014004J31	FRTR 0 3/4 05/25/53	42.807664	0.7500	2053
FR0014007L00	FRTR 0 05/25/32	82.833500	0.0000	2032
FR0014009O62	FRTR 1 1/4 05/25/38	75.091774	1.2500	2038
FR001400AIN5	FRTR 0 3/4 02/25/28	96.793541	0.7500	2028
FR001400BKZ3	FRTR 2 11/25/32	93.773219	2.0000	2032
FR001400CMX2	FRTR 2 1/2 05/25/43	80.201548	2.5000	2043
FR001400FTH3	FRTR 3 05/25/54	77.352658	3.0000	2054
FR001400FYQ4	FRTR 2 1/2 09/24/26	101.671932	2.5000	2026
FR001400H7V7	FRTR 3 05/25/33	98.063158	3.0000	2033
FR001400HI98	FRTR 2 3/4 02/25/29	100.465401	2.7500	2029
FR001400L834	FRTR 3 1/2 11/25/33	102.545384	3.5000	2033
FR001400NBC6	FRTR 2 1/2 09/24/27	101.379432	2.5000	2027
FR001400NEF3	FRTR 3 06/25/49	83.945363	3.0000	2049
FR001400OHF4	FRTR 3 1/4 05/25/55	80.751712	3.2500	2055
FR001400PM68	FRTR 2 3/4 02/25/30	100.073401	2.7500	2030
FR001400QMF9	FRTR 3 11/25/34	97.938829	3.0000	2034
FR001400WYO4	FRTR 3.6 05/25/42	94.227589	3.6000	2042
FR001400X8V5	FRTR 3.2 05/25/35	97.392801	3.2000	2035
FR001400XJJ3	FRTR 3 3/4 05/25/56	88.242822	3.7500	2056

Security Number	Collateral Description	Price	InterestRate	End Year
FR001400XLW2	FRTR 2.4 09/24/28	100.705284	2.4000	2028
FR001400Z2L7	FRTR 2.7 02/25/31	99.196548	2.7000	2031
FR0014012II5	FRTR 3 1/2 11/25/35	100.844884	3.5000	2035
FR0014015MU5	FRTR 4.1 05/25/46	98.336699	4.1000	2046
FR0014016CV2	FRTR 4.4 05/25/57	98.610164	4.4000	2057
FR0014016G71	FRTR 2.4 09/24/29	100.095284	2.4000	2029
FR0014017Z10	FRTR 3.8 06/25/37	103.726993	3.8000	2037
FR0014018OI0	FRTR 3 1/4 02/25/32	101.260678	3.2500	2032
FR0128984012	BTF 0 06/17/26	99.841500	0.0000	2026
FR0129132728	BTF 0 07/15/26	99.665500	0.0000	2026
FR0129132736	BTF 0 08/12/26	99.480500	0.0000	2026
FR0129132744	BTF 0 09/09/26	99.294500	0.0000	2026
FR0129287290	BTF 0 06/03/26	99.918000	0.0000	2026
FR0129287308	BTF 0 07/01/26	99.754500	0.0000	2026
FR0129287316	BTF 0 10/07/26	99.099500	0.0000	2026
FR0129287324	BTF 0 11/04/26	98.904000	0.0000	2026
FR0129287332	BTF 0 12/02/26	98.706500	0.0000	2026
FR0129287340	BTF 0 12/30/26	98.501000	0.0000	2026
FR0129437515	BTF 0 06/10/26	99.879500	0.0000	2026
FR0129437523	BTF 0 06/24/26	99.798500	0.0000	2026
FR0129437531	BTF 0 07/08/26	99.708000	0.0000	2026
FR0129437549	BTF 0 07/29/26	99.577500	0.0000	2026
FR0129437556	BTF 0 08/26/26	99.387500	0.0000	2026
FR0129437564	BTF 0 09/23/26	99.199000	0.0000	2026
FR0129437572	BTF 0 01/27/27	98.295500	0.0000	2027
FR0129437580	BTF 0 02/24/27	98.090000	0.0000	2027

Security Number	Collateral Description	Price	InterestRate	End Year
FR0129437598	BTF 0 03/24/27	97.882000	0.0000	2027
FR0129570521	BTF 0 07/22/26	99.620000	0.0000	2026
FR0129570539	BTF 0 08/05/26	99.526000	0.0000	2026
FR0129570547	BTF 0 08/19/26	99.434000	0.0000	2026
FR0129570588	BTF 0 10/21/26	99.002000	0.0000	2026
FR0129570620	BTF 0 04/21/27	97.664500	0.0000	2027
FR0129570638	BTF 0 05/20/27	97.447000	0.0000	2027

France Inflation Linked

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
FR0000186413	FRTR 3.4 07/25/29	166.751563	3.4000	2029
FR0000188799	FRTR 3.15 07/25/32	186.975935	3.1500	2032
FR0010447367	FRTR 1.8 07/25/40	153.044860	1.8000	2040
FR0011008705	FRTR 1.85 07/25/27	145.368742	1.8500	2027
FR0011982776	FRTR 0.7 07/25/30	132.029324	0.7000	2030
FR0013209871	FRTR 0.1 07/25/47	87.953895	0.1000	2047
FR0013238268	FRTR 0.1 03/01/28	118.875324	0.1000	2028
FR0013327491	FRTR 0.1 07/25/36	111.658286	0.1000	2036
FR0013410552	FRTR 0.1 03/01/29	124.150061	0.1000	2029
FR0013524014	FRTR 0.1 03/01/36	98.379770	0.1000	2036
FR0014001N38	FRTR 0.1 07/25/31	120.226824	0.1000	2031
FR0014003N51	FRTR 0.1 03/01/32	107.423988	0.1000	2032
FR0014008181	FRTR 0.1 07/25/53	73.244943	0.1000	2053
FR001400AQH0	FRTR 0.1 07/25/38	101.428103	0.1000	2038
FR001400IKW5	FRTR 0.55 03/01/39	90.378967	0.5500	2039
FR001400JI88	FRTR 0.6 07/25/34	107.992429	0.6000	2034
FR001400QCA1	FRTR 0.95 07/25/43	92.697233	0.9500	2043

Germany Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
DE0001030708	DBR 0 08/15/30	89.609000	0.0000	2030
DE0001030724	DBR 0 08/15/50	43.251750	0.0000	2050
DE0001030732	DBR 0 08/15/31	86.983000	0.0000	2031
DE0001030740	OBL 1.3 10/15/27	99.120870	1.3000	2027
DE0001030757	DBR 1.8 08/15/53	71.591911	1.8000	2053
DE0001102341	DBR 2 1/2 08/15/46	88.123404	2.5000	2046
DE0001102408	DBR 0 08/15/26	99.481000	0.0000	2026
DE0001102416	DBR 0 1/4 02/15/27	98.489363	0.2500	2027
DE0001102424	DBR 0 1/2 08/15/27	97.959781	0.5000	2027
DE0001102432	DBR 1 1/4 08/15/48	66.497452	1.2500	2048
DE0001102440	DBR 0 1/2 02/15/28	96.704726	0.5000	2028
DE0001102457	DBR 0 1/4 08/15/28	95.262890	0.2500	2028
DE0001102465	DBR 0 1/4 02/15/29	94.007863	0.2500	2029
DE0001102473	DBR 0 08/15/29	92.043000	0.0000	2029
DE0001102481	DBR 0 08/15/50	43.078000	0.0000	2050
DE0001102499	DBR 0 02/15/30	90.778000	0.0000	2030
DE0001102507	DBR 0 08/15/30	89.584000	0.0000	2030
DE0001102515	DBR 0 05/15/35	76.874500	0.0000	2035
DE0001102523	DBR 0 11/15/27	96.373000	0.0000	2027
DE0001102531	DBR 0 02/15/31	88.311000	0.0000	2031
DE0001102549	DBR 0 05/15/36	74.140000	0.0000	2036
DE0001102556	DBR 0 11/15/28	93.906000	0.0000	2028
DE0001102564	DBR 0 08/15/31	86.966500	0.0000	2031



Security Number	Collateral Description	Price	InterestRate	End Year
DE0001102572	DBR 0 08/15/52	40.189000	0.0000	2052
DE0001102580	DBR 0 02/15/32	85.641000	0.0000	2032
DE0001102598	DBR 1 05/15/38	78.452616	1.0000	2038
DE0001102606	DBR 1.7 08/15/32	95.311555	1.7000	2032
DE0001102614	DBR 1.8 08/15/53	71.376411	1.8000	2053
DE0001102622	DBR 2.1 11/15/29	99.334164	2.1000	2029
DE0001135044	DBR 6 1/2 07/04/27	110.089096	6.5000	2027
DE0001135069	DBR 5 5/8 01/04/28	106.929178	5.6250	2028
DE0001135085	DBR 4 3/4 07/04/28	108.651493	4.7500	2028
DE0001135143	DBR 6 1/4 01/04/30	114.738253	6.2500	2030
DE0001135176	DBR 5 1/2 01/04/31	114.226863	5.5000	2031
DE0001135226	DBR 4 3/4 07/04/34	117.638993	4.7500	2034
DE0001135275	DBR 4 01/04/37	110.026582	4.0000	2037
DE0001135325	DBR 4 1/4 07/04/39	114.752678	4.2500	2039
DE0001135366	DBR 4 3/4 07/04/40	120.916493	4.7500	2040
DE0001135432	DBR 3 1/4 07/04/42	101.529048	3.2500	2042
DE0001135481	DBR 2 1/2 07/04/44	89.966075	2.5000	2044
DE0001141844	OBL 0 10/09/26	99.126500	0.0000	2026
DE0001141851	OBL 0 04/16/27	97.815500	0.0000	2027
DE0001141869	OBL 1.3 10/15/27	99.103870	1.3000	2027
DE000BU0E303	BUBILL 0 06/17/26	99.847500	0.0000	2026
DE000BU0E311	BUBILL 0 07/15/26	99.684500	0.0000	2026
DE000BU0E329	BUBILL 0 08/19/26	99.471000	0.0000	2026
DE000BU0E337	BUBILL 0 09/16/26	99.291000	0.0000	2026
DE000BU0E345	BUBILL 0 10/14/26	99.102000	0.0000	2026
DE000BU0E352	BUBILL 0 11/18/26	98.869000	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
DE000BU0E360	BUBILL 0 01/13/27	98.493500	0.0000	2027
DE000BU0E378	BUBILL 0 12/09/26	98.731500	0.0000	2026
DE000BU0E386	BUBILL 0 02/17/27	98.242000	0.0000	2027
DE000BU0E394	BUBILL 0 03/17/27	98.046000	0.0000	2027
DE000BU0E402	BUBILL 0 04/14/27	97.850500	0.0000	2027
DE000BU0E410	BUBILL 0 05/12/27	97.640500	0.0000	2027
DE000BU22056	BKO 2.9 06/18/26	102.727651	2.9000	2026
DE000BU22064	BKO 2.7 09/17/26	101.951507	2.7000	2026
DE000BU22072	BKO 2 12/10/26	100.682027	2.0000	2026
DE000BU22080	BKO 2.2 03/11/27	100.223137	2.2000	2027
DE000BU22098	BKO 1.7 06/10/27	100.972856	1.7000	2027
DE000BU22106	BKO 1.9 09/16/27	100.747726	1.9000	2027
DE000BU22114	BKO 2 12/16/27	100.309897	2.0000	2027
DE000BU22122	BKO 2.1 03/15/28	99.786658	2.1000	2028
DE000BU22130	BKO 2 1/2 06/14/28	100.012226	2.5000	2028
DE000BU25000	OBL 2.2 04/13/28	99.547233	2.2000	2028
DE000BU25018	OBL 2.4 10/19/28	100.976651	2.4000	2028
DE000BU25026	OBL 2.1 04/12/29	98.849658	2.1000	2029
DE000BU25034	OBL 2 1/2 10/11/29	101.109493	2.5000	2029
DE000BU25042	OBL 2.4 04/18/30	99.294514	2.4000	2030
DE000BU25059	OBL 2.2 10/10/30	99.971322	2.2000	2030
DE000BU25067	OBL 2 1/2 04/16/31	99.966959	2.5000	2031
DE000BU27006	DBR 2.4 11/15/30	100.089616	2.4000	2030
DE000BU27014	DBR 2 1/2 11/15/32	100.098514	2.5000	2032
DE000BU2D004	DBR 2 1/2 08/15/54	83.639404	2.5000	2054
DE000BU2D012	DBR 2.9 08/15/56	91.650281	2.9000	2056

Security Number	Collateral Description	Price	InterestRate	End Year
DE000BU2F009	DBR 2.6 05/15/41	91.518103	2.6000	2041
DE000BU2T000	DBR 3.4 05/15/47	100.062918	3.4000	2047
DE000BU2Z007	DBR 2.3 02/15/33	97.504240	2.3000	2033
DE000BU2Z015	DBR 2.6 08/15/33	100.358760	2.6000	2033
DE000BU2Z023	DBR 2.2 02/15/34	95.871795	2.2000	2034
DE000BU2Z031	DBR 2.6 08/15/34	99.748760	2.6000	2034
DE000BU2Z049	DBR 2 1/2 02/15/35	97.325130	2.5000	2035
DE000BU2Z056	DBR 2.6 08/15/35	99.368438	2.6000	2035
DE000BU2Z064	DBR 2.9 02/15/36	100.252884	2.9000	2036
DE000BU35025	OBL 2.1 04/12/29	98.866658	2.1000	2029
DE000BU3F007	DBR 2.6 05/15/41	91.629603	2.6000	2041
DE000BU3Z005	DBR 2.3 02/15/33	97.522740	2.3000	2033
DE000BU3Z047	DBR 2 1/2 02/15/35	97.376630	2.5000	2035

Germany Inflation Linked

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
DE0001030559	DBRI 0 1/2 04/15/30	131.805522	0.5000	2030
DE0001030575	DBRI 0.1 04/15/46	104.585231	0.1000	2046
DE0001030583	DBRI 0.1 04/15/33	119.807687	0.1000	2033

Italy Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
IT0001086567	BTPS 7 1/4 11/01/26	102.446430	7.2500	2026
IT0001174611	BTPS 6 1/2 11/01/27	105.681400	6.5000	2027
IT0001278511	BTPS 5 1/4 11/01/29	107.871190	5.2500	2029
IT0001444378	BTPS 6 05/01/31	113.509720	6.0000	2031
IT0003256820	BTPS 5 3/4 02/01/33	116.099040	5.7500	2033
IT0003535157	BTPS 5 08/01/34	112.067210	5.0000	2034
IT0003685093	ITALY 5.2 07/31/34	112.970219	5.2000	2034
IT0003934657	BTPS 4 02/01/37	103.219770	4.0000	2037
IT0004286966	BTPS 5 08/01/39	111.940710	5.0000	2039
IT0004532559	BTPS 5 09/01/40	111.491150	5.0000	2040
IT0004889033	BTPS 4 3/4 09/01/28	105.291370	4.7500	2028
IT0004923998	BTPS 4 3/4 09/01/44	107.646370	4.7500	2044
IT0005024234	BTPS 3 1/2 03/01/30	102.744460	3.5000	2030
IT0005083057	BTPS 3 1/4 09/01/46	86.344170	3.2500	2046
IT0005094088	BTPS 1.65 03/01/32	92.189570	1.6500	2032
IT0005162828	BTPS 2.7 03/01/47	78.367150	2.7000	2047
IT0005177909	BTPS 2 1/4 09/01/36	87.726540	2.2500	2036
IT0005210650	BTPS 1 1/4 12/01/26	99.341000	1.2500	2026
IT0005217390	BTPS 2.8 03/01/67	69.920070	2.8000	2067
IT0005240350	BTPS 2.45 09/01/33	94.569370	2.4500	2033
IT0005240830	BTPS 2.2 06/01/27	99.538500	2.2000	2027
IT0005273013	BTPS 3.45 03/01/48	88.201000	3.4500	2048
IT0005274805	BTPS 2.05 08/01/27	99.905910	2.0500	2027



Security Number	Collateral Description	Price	InterestRate	End Year
IT0005321325	BTPS 2.95 09/01/38	91.164930	2.9500	2038
IT0005323032	BTPS 2 02/01/28	99.410880	2.0000	2028
IT0005340929	BTPS 2.8 12/01/28	99.963000	2.8000	2028
IT0005358806	BTPS 3.35 03/01/35	99.156090	3.3500	2035
IT0005363111	BTPS 3.85 09/01/49	93.280150	3.8500	2049
IT0005365165	BTPS 3 08/01/29	101.262830	3.0000	2029
IT0005370306	BTPS 2.1 07/15/26	100.631550	2.1000	2026
IT0005377152	BTPS 3.1 03/01/40	90.857300	3.1000	2040
IT0005383309	BTPS 1.35 04/01/30	94.377250	1.3500	2030
IT0005390874	BTPS 0.85 01/15/27	99.232790	0.8500	2027
IT0005398406	BTPS 2.45 09/01/50	71.335370	2.4500	2050
IT0005402117	BTPS 1.45 03/01/36	82.002740	1.4500	2036
IT0005403396	BTPS 0.95 08/01/30	92.158920	0.9500	2030
IT0005413171	BTPS 1.65 12/01/30	94.005000	1.6500	2030
IT0005415291	BTPS 1.3 07/14/30	93.404220	1.3000	2030
IT0005416570	BTPS 0.95 09/15/27	97.951030	0.9500	2027
IT0005421703	BTPS 1.8 03/01/41	74.851930	1.8000	2041
IT0005422891	BTPS 0.9 04/01/31	90.219160	0.9000	2031
IT0005425233	BTPS 1.7 09/01/51	58.903520	1.7000	2051
IT0005425761	BTPS 0.6 11/17/28	95.424930	0.6000	2028
IT0005433195	BTPS 0.95 03/01/37	74.956170	0.9500	2037
IT0005433690	BTPS 0 1/4 03/15/28	95.669770	0.2500	2028
IT0005436693	BTPS 0.6 08/01/31	88.070770	0.6000	2031
IT0005438004	BTPS 1 1/2 04/30/45	64.101250	1.5000	2045
IT0005441883	BTPS 2.15 03/01/72	58.521130	2.1500	2072
IT0005442097	BTPS 1.2 04/27/37	79.243640	1.2000	2037

Security Number	Collateral Description	Price	InterestRate	End Year
IT0005445306	BTPS 0 1/2 07/15/28	95.446200	0.5000	2028
IT0005449969	BTPS 0.95 12/01/31	88.727500	0.9500	2031
IT0005451361	CCTS Float 04/15/29	101.565230	3.0870	2029
IT0005454241	BTPS 0 08/01/26	99.484500	0.0000	2026
IT0005466013	BTPS 0.95 06/01/32	87.519500	0.9500	2032
IT0005467482	BTPS 0.45 02/15/29	93.843800	0.4500	2029
IT0005480980	BTPS 2.15 09/01/52	65.005130	2.1500	2052
IT0005484552	BTPS 1.1 04/01/27	98.854810	1.1000	2027
IT0005491250	CCTS Float 10/15/30	101.986170	3.8140	2030
IT0005494239	BTPS 2 1/2 12/01/32	95.281000	2.5000	2032
IT0005495731	BTPS 2.8 06/15/29	100.933040	2.8000	2029
IT0005496770	BTPS 3 1/4 03/01/38	94.602170	3.2500	2038
IT0005500068	BTPS 2.65 12/01/27	99.854000	2.6500	2027
IT0005508590	BTPS 4 04/30/35	103.434010	4.0000	2035
IT0005518128	BTPS 4.4 05/01/33	106.596830	4.4000	2033
IT0005519787	BTPS 3.85 12/15/29	104.681620	3.8500	2029
IT0005521981	BTPS 3.4 04/01/28	101.617510	3.4000	2028
IT0005530032	BTPS 4.45 09/01/43	103.700130	4.4500	2043
IT0005534141	BTPS 4 1/2 10/01/53	100.871320	4.5000	2053
IT0005534984	CCTS Float 10/15/28	101.855140	3.2370	2028
IT0005542359	BTPS 4 10/30/31	104.402510	4.0000	2031
IT0005542797	BTPS 3.7 06/15/30	104.129030	3.7000	2030
IT0005544082	BTPS 4.35 11/01/33	106.183660	4.3500	2033
IT0005548315	BTPS 3.8 08/01/28	103.215180	3.8000	2028
IT0005554982	CCTS Float 10/15/31	103.792450	3.5870	2031
IT0005556011	BTPS 3.85 09/15/26	101.086180	3.8500	2026

Security Number	Collateral Description	Price	InterestRate	End Year
IT0005560948	BTPS 4.2 03/01/34	105.798850	4.2000	2034
IT0005561888	BTPS 4 11/15/30	103.867300	4.0000	2030
IT0005565400	BTPS 4.1 10/10/28	103.999010	4.1000	2028
IT0005566408	BTPS 4.1 02/01/29	104.388810	4.1000	2029
IT0005580045	BTPS 2.95 02/15/27	101.000220	2.9500	2027
IT0005580094	BTPS 3 1/2 02/15/31	102.602190	3.5000	2031
IT0005582421	BTPS 4.15 10/01/39	101.944810	4.1500	2039
IT0005583486	BTPS 3 1/4 03/05/30	102.615850	3.2500	2030
IT0005584849	BTPS 3.35 07/01/29	102.581360	3.3500	2029
IT0005584856	BTPS 3.85 07/01/34	103.789900	3.8500	2034
IT0005594467	CCTS Float 04/15/32	103.376500	3.4870	2032
IT0005594483	BTPS 3.35 05/14/30	102.344450	3.3500	2030
IT0005595803	BTPS 3.45 07/15/31	102.596040	3.4500	2031
IT0005596470	BTPS 4.05 10/30/37	102.025340	4.0500	2037
IT0005599904	BTPS 3.45 07/15/27	102.056540	3.4500	2027
IT0005607269	BTPS 3.1 08/28/26	100.836650	3.1000	2026
IT0005607970	BTPS 3.85 02/01/35	103.126700	3.8500	2035
IT0005611055	BTPS 3 10/01/29	100.597710	3.0000	2029
IT0005611741	BTPS 4.3 10/01/54	97.471170	4.3000	2054
IT0005619546	BTPS 3.15 11/15/31	99.824780	3.1500	2031
IT0005620460	CCTS Float 04/15/33	103.597980	3.5370	2033
IT0005622128	BTPS 2.7 10/15/27	100.211710	2.7000	2027
IT0005631590	BTPS 3.65 08/01/35	101.078110	3.6500	2035
IT0005631608	BTPS 4.1 04/30/46	97.459910	4.1000	2046
IT0005633794	BTPS 2.55 02/25/27	100.521070	2.5500	2027
IT0005635583	BTPS 3.85 10/01/40	97.954590	3.8500	2040



Security Number	Collateral Description	Price	InterestRate	End Year
IT0005637399	BTPS 2.95 07/01/30	100.808930	2.9500	2030
IT0005641029	BTPS 2.65 06/15/28	100.800460	2.6500	2028
IT0005647265	BTPS 3 1/4 07/15/32	100.916560	3.2500	2032
IT0005648149	BTPS 3.6 10/01/35	99.915160	3.6000	2035
IT0005652828	CCTS Float 04/15/34	103.051000	3.2940	2034
IT0005654642	BTPS 2.7 10/01/30	98.859990	2.7000	2030
IT0005655037	BOTS 0 06/12/26	99.870500	0.0000	2026
IT0005657330	BTPS 2.1 08/26/27	99.723900	2.1000	2027
IT0005660029	BOTS 0 07/14/26	99.691000	0.0000	2026
IT0005660052	BTPS 2.35 01/15/29	99.494400	2.3500	2029
IT0005666851	BOTS 0 08/14/26	99.473500	0.0000	2026
IT0005668220	BTPS 3 1/4 11/15/32	99.562810	3.2500	2032
IT0005668238	BTPS 4.65 10/01/55	102.703180	4.6500	2055
IT0005669269	BOTS 0 09/14/26	99.274000	0.0000	2026
IT0005671273	BTPS 2.85 02/01/31	99.685760	2.8500	2031
IT0005674335	BOTS 0 10/14/26	99.067500	0.0000	2026
IT0005676504	BTPS 3.45 02/01/36	98.979020	3.4500	2036
IT0005678492	BOTS 0 11/13/26	98.870000	0.0000	2026
IT0005680753	CCTS Float 04/15/35	100.859140	3.2370	2035
IT0005684888	BOTS 0 12/14/26	98.667000	0.0000	2026
IT0005689887	BOTS 0 01/14/27	98.418500	0.0000	2027
IT0005689960	BTPS 2.4 03/15/29	99.133610	2.4000	2029
IT0005689994	BTPS 3.15 03/15/33	99.210420	3.1500	2033
IT0005692410	BTPS 2.2 02/28/28	99.529380	2.2000	2028
IT0005692485	BOTS 0 07/31/26	99.557000	0.0000	2026
IT0005694630	BTPS 3.95 10/01/41	98.159160	3.9500	2041

Security Number	Collateral Description	Price	InterestRate	End Year
IT0005695256	BOTS 0 02/12/27	98.205000	0.0000	2027
IT0005699340	BOTS 0 03/12/27	97.990500	0.0000	2027
IT0005702656	BOTS 0 09/30/26	99.148500	0.0000	2026
IT0005704447	BOTS 0 04/14/27	97.726500	0.0000	2027
IT0005704454	BOTS 0 07/14/26	99.950000	0.0000	2026
IT0005704868	BTPS 3.3 06/15/33	99.629340	3.3000	2033
IT0005706285	BTPS 3.8 07/01/36	100.512400	3.8000	2036
IT0005707614	BTPS 3.15 06/01/31	99.896000	3.1500	2031
IT0005707689	CCTS Float 04/15/36	100.148140	3.2370	2036
IT0005709289	BOTS 0 05/14/27	97.496000	0.0000	2027
XS0098449456	ITALY Float 06/28/29	107.477041	4.2500	2029
XS0181673798	ITALY 5.345 01/27/48	110.010904	5.3450	2048
XS1180157544	ITALY 1.862 02/02/28	98.366658	1.8620	2028
XS1180459395	ITALY 2.192 02/02/32	92.715630	2.1920	2032
XS1199008670	ITALY 2 09/05/32	90.528522	2.0000	2032
XS1199014306	ITALY 1.771 03/05/29	96.688573	1.7710	2029
XS1236858657	ITALY 2.127 05/22/27	99.202679	2.1270	2027
XS1413812881	ITALY 1.913 05/18/29	96.378411	1.9130	2029
XS1435990863	ITALY 1.901 06/22/31	93.062937	1.9010	2031
XS1505666815	ITALY 1.448 04/17/27	98.778652	1.4480	2027
XS2624502360	ITALY 5 05/17/33	98.561344	3.0000	2033
XS3041419642	ITALY 4 10/02/35	97.568722	4.0000	2035
XS3075392251	ITALY 4 11/16/35	101.556944	4.0000	2035
XS3107226006	ITALY 3 07/02/35	97.058667	3.0000	2035
XS3199054480	ITALY 3 1/2 10/06/35	96.376556	3.5000	2035



Italy Inflation Linked

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
IT0003745541	BTPS 2.35 09/15/35	169.207598	2.3500	2035
IT0004545890	BTPS 2.55 09/15/41	153.338495	2.5500	2041
IT0004735152	BTPS 3.1 09/15/26	141.374225	3.1000	2026
IT0005138828	BTPS 1 1/4 09/15/32	132.328905	1.2500	2032
IT0005246134	BTPS 1.3 05/15/28	132.362210	1.3000	2028
IT0005387052	BTPS 0.4 05/15/30	124.326188	0.4000	2030
IT0005388175	BTPS 0.65 10/28/27	100.883267	0.6500	2027
IT0005436701	BTPS 0.15 05/15/51	74.545355	0.1500	2051
IT0005482994	BTPS 0.1 05/15/33	111.739554	0.1000	2033
IT0005497000	BTPS 1.6 06/28/30	104.332507	1.6000	2030
IT0005517195	BTPS 1.6 11/22/28	102.020995	1.6000	2028
IT0005532723	BTPS 2 03/14/28	103.872848	2.0000	2028
IT0005543803	BTPS 1 1/2 05/15/29	110.733205	1.5000	2029
IT0005547812	BTPS 2.4 05/15/39	112.630192	2.4000	2039
IT0005588881	BTPS 1.8 05/15/36	106.417390	1.8000	2036
IT0005648255	BTPS 1.85 06/04/32	104.668945	1.8500	2032
IT0005657348	BTPS 1.1 08/15/31	103.109938	1.1000	2031
IT0005706293	BTPS 2 1/4 02/15/46	101.602072	2.2500	2046

Japan Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
JP1024621Q70	JGB 0.4 07/01/26	100.077000	0.4000	2026
JP1024631Q86	JGB 0.4 08/01/26	100.005527	0.4000	2026
JP1024641Q92	JGB 0.4 09/01/26	99.931342	0.4000	2026
JP1024651QA4	JGB 0.4 10/01/26	99.850370	0.4000	2026
JP1024661QB1	JGB 0 1/2 11/01/26	99.808616	0.5000	2026
JP1024671QC8	JGB 0.6 12/01/26	99.773500	0.6000	2026
JP1024681R19	JGB 0.6 01/01/27	99.964500	0.6000	2027
JP1024691R25	JGB 0.7 02/01/27	99.964548	0.7000	2027
JP1024701R31	JGB 0.8 03/01/27	99.969185	0.8000	2027
JP1024711R47	JGB 0.9 04/01/27	99.962582	0.9000	2027
JP1024721R52	JGB 0.7 05/01/27	99.656863	0.7000	2027
JP1024731R68	JGB 0.8 06/01/27	99.638000	0.8000	2027
JP1024741R74	JGB 0.7 07/01/27	99.757500	0.7000	2027
JP1024751R89	JGB 0.9 08/01/27	99.925062	0.9000	2027
JP1024761R95	JGB 0.9 09/01/27	99.796521	0.9000	2027
JP1024771RA8	JGB 1 10/01/27	99.804925	1.0000	2027
JP1024781RB5	JGB 1 11/01/27	99.666233	1.0000	2027
JP1024791RC2	JGB 1 12/01/27	99.538000	1.0000	2027
JP1024801S13	JGB 1.1 01/01/28	100.070500	1.1000	2028
JP1024821S35	JGB 1.3 03/01/28	100.175863	1.3000	2028
JP1024831S41	JGB 1.4 04/01/28	100.209795	1.4000	2028
JP1024841S56	JGB 1.4 05/01/28	100.053226	1.4000	2028
JP1051481M76	JGB 0.005 06/20/26	99.904164	0.0050	2026



Security Number	Collateral Description	Price	InterestRate	End Year
JP1051491MA0	JGB 0.005 09/20/26	99.682932	0.0050	2026
JP1051501N14	JGB 0.005 12/20/26	99.417664	0.0050	2026
JP1051511N46	JGB 0.005 03/20/27	99.100432	0.0050	2027
JP1051521N69	JGB 0.1 03/20/27	99.197630	0.1000	2027
JP1051531N75	JGB 0.005 06/20/27	98.762664	0.0050	2027
JP1051541NA0	JGB 0.1 09/20/27	98.539630	0.1000	2027
JP1051551P11	JGB 0.3 12/20/27	98.560863	0.3000	2027
JP1051561P27	JGB 0.2 12/20/27	98.363575	0.2000	2027
JP1051571P41	JGB 0.2 03/20/28	97.927760	0.2000	2028
JP1051581P56	JGB 0.1 03/20/28	97.731130	0.1000	2028
JP1051591P70	JGB 0.1 06/20/28	97.346288	0.1000	2028
JP1051601P86	JGB 0.2 06/20/28	97.592075	0.2000	2028
JP1051611P92	JGB 0.3 06/20/28	97.838363	0.3000	2028
JP1051621PA5	JGB 0.3 09/20/28	97.387890	0.3000	2028
JP1051631PB2	JGB 0.4 09/20/28	97.630521	0.4000	2028
JP1051641Q12	JGB 0.2 12/20/28	96.755575	0.2000	2028
JP1051651Q27	JGB 0.3 12/20/28	97.053863	0.3000	2028
JP1051661Q33	JGB 0.4 12/20/28	97.349151	0.4000	2028
JP1051671Q49	JGB 0.4 03/20/29	96.853021	0.4000	2029
JP1051681Q54	JGB 0.6 03/20/29	97.436781	0.6000	2029
JP1051691Q60	JGB 0 1/2 03/20/29	97.154651	0.5000	2029
JP1051701Q76	JGB 0.6 06/20/29	97.189226	0.6000	2029
JP1051711Q82	JGB 0.4 06/20/29	96.503151	0.4000	2029
JP1051721Q98	JGB 0 1/2 06/20/29	96.837438	0.5000	2029
JP1051731QA0	JGB 0.6 09/20/29	96.624281	0.6000	2029
JP1051741QB7	JGB 0.7 09/20/29	96.959411	0.7000	2029

Security Number	Collateral Description	Price	InterestRate	End Year
JP1051751R17	JGB 0.9 12/20/29	97.480089	0.9000	2029
JP1051761R23	JGB 1 12/20/29	97.878877	1.0000	2029
JP1051771R39	JGB 1.1 12/20/29	98.254164	1.1000	2029
JP1051781R45	JGB 1 03/20/30	97.255801	1.0000	2030
JP1051791R76	JGB 1 06/20/30	97.112877	1.0000	2030
JP1051801R90	JGB 1.1 06/20/30	97.561664	1.1000	2030
JP1051811RA8	JGB 1.3 09/20/30	97.787692	1.3000	2030
JP1051821RC3	JGB 1.4 09/20/30	98.219322	1.4000	2030
JP1051831S10	JGB 1.6 12/20/30	99.217103	1.6000	2030
JP1051841S42	JGB 1.8 03/20/31	99.514842	1.8000	2031
JP1051851S56	JGB 2 03/20/31	100.477103	2.0000	2031
JP1103431G66	JGB 0.1 06/20/26	99.951788	0.1000	2026
JP1103441G98	JGB 0.1 09/20/26	99.729630	0.1000	2026
JP1103451GC0	JGB 0.1 12/20/26	99.511288	0.1000	2026
JP1103461H35	JGB 0.1 03/20/27	99.196630	0.1000	2027
JP1103471H66	JGB 0.1 06/20/27	98.904288	0.1000	2027
JP1103481H98	JGB 0.1 09/20/27	98.537630	0.1000	2027
JP1103491HC4	JGB 0.1 12/20/27	98.165788	0.1000	2027
JP1103501J35	JGB 0.1 03/20/28	97.730630	0.1000	2028
JP1103511J74	JGB 0.1 06/20/28	97.354788	0.1000	2028
JP1103521JA8	JGB 0.1 09/20/28	96.904130	0.1000	2028
JP1103531K10	JGB 0.1 12/20/28	96.475788	0.1000	2028
JP1103541K42	JGB 0.1 03/20/29	95.989630	0.1000	2029
JP1103551K72	JGB 0.1 06/20/29	95.503288	0.1000	2029
JP1103561KA2	JGB 0.1 09/20/29	94.939630	0.1000	2029
JP1103571L10	JGB 0.1 12/20/29	94.414288	0.1000	2029

Security Number	Collateral Description	Price	InterestRate	End Year
JP1103581L42	JGB 0.1 03/20/30	93.811630	0.1000	2030
JP1103591L73	JGB 0.1 06/20/30	93.260788	0.1000	2030
JP1103601LA4	JGB 0.1 09/20/30	92.656130	0.1000	2030
JP1103611M11	JGB 0.1 12/20/30	92.084288	0.1000	2030
JP1103621M43	JGB 0.1 03/20/31	91.459130	0.1000	2031
JP1103631M74	JGB 0.1 06/20/31	90.846788	0.1000	2031
JP1103641MA8	JGB 0.1 09/20/31	90.194630	0.1000	2031
JP1103651N11	JGB 0.1 12/20/31	89.595788	0.1000	2031
JP1103661N43	JGB 0.2 03/20/32	89.512260	0.2000	2032
JP1103671N74	JGB 0.2 06/20/32	88.933575	0.2000	2032
JP1103681NA2	JGB 0.2 09/20/32	88.246260	0.2000	2032
JP1103691P11	JGB 0 1/2 12/20/32	89.634438	0.5000	2032
JP1103701P43	JGB 0 1/2 03/20/33	88.947651	0.5000	2033
JP1103711P74	JGB 0.4 06/20/33	87.702651	0.4000	2033
JP1103721PA1	JGB 0.8 09/20/33	89.733541	0.8000	2033
JP1103731Q12	JGB 0.6 12/20/33	87.909726	0.6000	2033
JP1103741Q44	JGB 0.8 03/20/34	88.615541	0.8000	2034
JP1103751Q74	JGB 1.1 06/20/34	90.553664	1.1000	2034
JP1103761QA5	JGB 0.9 09/20/34	88.197171	0.9000	2034
JP1103771R12	JGB 1.2 12/20/34	90.295452	1.2000	2034
JP1103781R44	JGB 1.4 03/20/35	91.068822	1.4000	2035
JP1103791R75	JGB 1 1/2 06/20/35	91.773815	1.5000	2035
JP1103801RA7	JGB 1.7 09/20/35	92.598212	1.7000	2035
JP1103811S13	JGB 2.1 12/20/35	96.103541	2.1000	2035
JP1103821S45	JGB 2.4 03/20/36	97.834623	2.4000	2036
JP1200881660	JGB 2.3 06/20/26	101.048616	2.3000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
JP1200891685	JGB 2.2 06/20/26	100.998829	2.2000	2026
JP1200901690	JGB 2.2 09/20/26	100.787363	2.2000	2026
JP12009116A6	JGB 2.3 09/20/26	100.838493	2.3000	2026
JP12009216C0	JGB 2.1 12/20/26	101.506041	2.1000	2026
JP1200931739	JGB 2 03/20/27	101.089103	2.0000	2027
JP1200941746	JGB 2.1 03/20/27	101.187733	2.1000	2027
JP1200951760	JGB 2.3 06/20/27	102.178616	2.3000	2027
JP1200961785	JGB 2.1 06/20/27	101.882041	2.1000	2027
JP1200971792	JGB 2.2 09/20/27	101.661863	2.2000	2027
JP12009817B7	JGB 2.1 09/20/27	101.514233	2.1000	2027
JP12009917C3	JGB 2.1 12/20/27	102.126041	2.1000	2027
JP1201001839	JGB 2.2 03/20/28	101.872363	2.2000	2028
JP1201011853	JGB 2.4 03/20/28	102.266623	2.4000	2028
JP1201021860	JGB 2.4 06/20/28	103.010404	2.4000	2028
JP1201031877	JGB 2.3 06/20/28	102.765116	2.3000	2028
JP1201041884	JGB 2.1 06/20/28	102.269041	2.1000	2028
JP1201051891	JGB 2.1 09/20/28	101.810733	2.1000	2028
JP12010618A8	JGB 2.2 09/20/28	102.057363	2.2000	2028
JP12010718C2	JGB 2.1 12/20/28	102.347541	2.1000	2028
JP1201081914	JGB 1.9 12/20/28	101.765966	1.9000	2028
JP1201091939	JGB 1.9 03/20/29	101.249473	1.9000	2029
JP1201101944	JGB 2.1 03/20/29	101.832233	2.1000	2029
JP1201111968	JGB 2.2 06/20/29	102.645829	2.2000	2029
JP1201121975	JGB 2.1 06/20/29	102.299541	2.1000	2029
JP1201131990	JGB 2.1 09/20/29	101.736233	2.1000	2029
JP12011419C6	JGB 2.1 12/20/29	102.150041	2.1000	2029

Security Number	Collateral Description	Price	InterestRate	End Year
JP1201151A21	JGB 2.2 12/20/29	102.543829	2.2000	2029
JP1201161A37	JGB 2.2 03/20/30	101.911863	2.2000	2030
JP1201171A43	JGB 2.1 03/20/30	101.529233	2.1000	2030
JP1201181A66	JGB 2 06/20/30	101.488253	2.0000	2030
JP1201191A72	JGB 1.8 06/20/30	100.618178	1.8000	2030
JP1201201A88	JGB 1.6 06/20/30	99.735603	1.6000	2030
JP1201211A94	JGB 1.9 09/20/30	100.397473	1.9000	2030
JP1201221AA5	JGB 1.8 09/20/30	99.967342	1.8000	2030
JP1201231AC0	JGB 2.1 12/20/30	101.641041	2.1000	2030
JP1201241B22	JGB 2 12/20/30	101.156753	2.0000	2030
JP1201251B37	JGB 2.2 03/20/31	101.456363	2.2000	2031
JP1201261B43	JGB 2 03/20/31	100.503603	2.0000	2031
JP1201271B58	JGB 1.9 03/20/31	100.020473	1.9000	2031
JP1201281B64	JGB 1.9 06/20/31	100.262966	1.9000	2031
JP1201291B88	JGB 1.8 06/20/31	99.736178	1.8000	2031
JP1201301B94	JGB 1.8 09/20/31	99.077342	1.8000	2031
JP1201311BB0	JGB 1.7 09/20/31	98.555712	1.7000	2031
JP1201321BC7	JGB 1.7 12/20/31	98.704390	1.7000	2031
JP1201331C14	JGB 1.8 12/20/31	99.250178	1.8000	2031
JP1201341C38	JGB 1.8 03/20/32	98.557842	1.8000	2032
JP1201351C43	JGB 1.7 03/20/32	97.971212	1.7000	2032
JP1201361C58	JGB 1.6 03/20/32	97.420582	1.6000	2032
JP1201371C64	JGB 1.7 06/20/32	98.081890	1.7000	2032
JP1201381C70	JGB 1 1/2 06/20/32	96.873815	1.5000	2032
JP1201391C86	JGB 1.6 06/20/32	97.483103	1.6000	2032
JP1201401C92	JGB 1.7 09/20/32	97.351712	1.7000	2032

Security Number	Collateral Description	Price	InterestRate	End Year
JP1201411CC4	JGB 1.7 12/20/32	97.462890	1.7000	2032
JP1201421D22	JGB 1.8 12/20/32	98.109178	1.8000	2032
JP1201431D38	JGB 1.6 03/20/33	96.076582	1.6000	2033
JP1201441D44	JGB 1 1/2 03/20/33	95.430452	1.5000	2033
JP1201451D66	JGB 1.7 06/20/33	96.708890	1.7000	2033
JP1201461D98	JGB 1.7 09/20/33	95.932712	1.7000	2033
JP1201471DC6	JGB 1.6 12/20/33	95.240603	1.6000	2033
JP1201481E36	JGB 1 1/2 03/20/34	93.705452	1.5000	2034
JP1201491E67	JGB 1 1/2 06/20/34	93.649815	1.5000	2034
JP1201501E99	JGB 1.4 09/20/34	92.016822	1.4000	2034
JP1201511EC7	JGB 1.2 12/20/34	90.294452	1.2000	2034
JP1201521F37	JGB 1.2 03/20/35	89.477062	1.2000	2035
JP1201531F68	JGB 1.3 06/20/35	90.083740	1.3000	2035
JP1201541F90	JGB 1.2 09/20/35	88.401562	1.2000	2035
JP1201551FC0	JGB 1 12/20/35	86.392377	1.0000	2035
JP1201561G37	JGB 0.4 03/20/36	80.327021	0.4000	2036
JP1201571G68	JGB 0.2 06/20/36	77.837075	0.2000	2036
JP1201581G90	JGB 0 1/2 09/20/36	79.786151	0.5000	2036
JP1201591GC4	JGB 0.6 12/20/36	80.180726	0.6000	2036
JP1201601H38	JGB 0.7 03/20/37	80.318911	0.7000	2037
JP1201611H69	JGB 0.6 06/20/37	78.831726	0.6000	2037
JP1201621H91	JGB 0.6 09/20/37	77.991281	0.6000	2037
JP1201631HC6	JGB 0.6 12/20/37	77.469226	0.6000	2037
JP1201641J38	JGB 0 1/2 03/20/38	75.657151	0.5000	2038
JP1201651J76	JGB 0 1/2 06/20/38	75.084438	0.5000	2038
JP1201661JA3	JGB 0.7 09/20/38	76.377911	0.7000	2038

Security Number	Collateral Description	Price	InterestRate	End Year
JP1201671K12	JGB 0 1/2 12/20/38	73.754438	0.5000	2038
JP1201681K44	JGB 0.4 03/20/39	71.925521	0.4000	2039
JP1201691K75	JGB 0.3 06/20/39	70.239863	0.3000	2039
JP1201701KA5	JGB 0.3 09/20/39	69.466890	0.3000	2039
JP1201711L13	JGB 0.3 12/20/39	68.871363	0.3000	2039
JP1201721L45	JGB 0.4 03/20/40	69.255521	0.4000	2040
JP1201731L76	JGB 0.4 06/20/40	68.678151	0.4000	2040
JP1201741LA9	JGB 0.4 09/20/40	67.931521	0.4000	2040
JP1201751M13	JGB 0 1/2 12/20/40	68.601438	0.5000	2040
JP1201761M45	JGB 0 1/2 03/20/41	67.853151	0.5000	2041
JP1201771M76	JGB 0.4 06/20/41	66.134151	0.4000	2041
JP1201781MA3	JGB 0 1/2 09/20/41	66.624151	0.5000	2041
JP1201791N14	JGB 0 1/2 12/20/41	66.127938	0.5000	2041
JP1201801N46	JGB 0.8 03/20/42	69.134541	0.8000	2042
JP1201811N77	JGB 0.9 06/20/42	70.076089	0.9000	2042
JP1201821NA5	JGB 1.1 09/20/42	71.834432	1.1000	2042
JP1201831P14	JGB 1.4 12/20/42	75.551027	1.4000	2042
JP1201841P46	JGB 1.1 03/20/43	70.867432	1.1000	2043
JP1201851P76	JGB 1.1 06/20/43	70.581664	1.1000	2043
JP1201861PA6	JGB 1 1/2 09/20/43	75.061952	1.5000	2043
JP1201871Q14	JGB 1.3 12/20/43	72.260740	1.3000	2043
JP1201881Q46	JGB 1.6 03/20/44	75.506582	1.6000	2044
JP1201891Q77	JGB 1.9 06/20/44	79.594966	1.9000	2044
JP1201901QA8	JGB 1.8 09/20/44	77.363342	1.8000	2044
JP1201911R15	JGB 2 12/20/44	80.202253	2.0000	2044
JP1201921R47	JGB 2.4 03/20/45	84.898123	2.4000	2045

Security Number	Collateral Description	Price	InterestRate	End Year
JP1201931R78	JGB 2 1/2 06/20/45	86.571192	2.5000	2045
JP1201941RA2	JGB 2.7 09/20/45	88.458514	2.7000	2045
JP1201951S15	JGB 3.2 12/20/45	96.037705	3.2000	2045
JP1201961S47	JGB 3.4 03/20/46	97.861425	3.4000	2046
JP1300011W09	JGB 2.8 09/20/29	104.111144	2.8000	2029
JP1300021001	JGB 2.4 02/20/30	102.880233	2.4000	2030
JP1300031000	JGB 2.3 05/20/30	101.849610	2.3000	2030
JP1300041009	JGB 2.9 11/20/30	104.250616	2.9000	2030
JP13000611B1	JGB 2.4 11/20/31	101.697027	2.4000	2031
JP1300071253	JGB 2.3 05/20/32	100.843610	2.3000	2032
JP13000812B5	JGB 1.8 11/22/32	97.450021	1.8000	2032
JP1300091319	JGB 1.4 12/20/32	95.501527	1.4000	2032
JP1300101357	JGB 1.1 03/20/33	92.845932	1.1000	2033
JP1300111372	JGB 1.7 06/20/33	96.724390	1.7000	2033
JP13001213B5	JGB 2.1 09/20/33	98.677733	2.1000	2033
JP1300131420	JGB 2 12/20/33	98.151753	2.0000	2033
JP1300141445	JGB 2.4 03/20/34	100.270623	2.4000	2034
JP1300151485	JGB 2 1/2 06/20/34	101.354192	2.5000	2034
JP13001614A6	JGB 2 1/2 09/20/34	100.466253	2.5000	2034
JP1300171525	JGB 2.4 12/20/34	100.016904	2.4000	2034
JP1300181540	JGB 2.3 03/20/35	98.312993	2.3000	2035
JP1300191572	JGB 2.3 06/20/35	98.570116	2.3000	2035
JP13002015A5	JGB 2 1/2 09/20/35	99.348753	2.5000	2035
JP1300211610	JGB 2.3 12/20/35	97.894616	2.3000	2035
JP1300221643	JGB 2 1/2 03/20/36	98.754253	2.5000	2036
JP1300231675	JGB 2 1/2 06/20/36	98.996192	2.5000	2036

Security Number	Collateral Description	Price	InterestRate	End Year
JP13002416A5	JGB 2 1/2 09/20/36	98.048253	2.5000	2036
JP1300251715	JGB 2.3 12/20/36	96.428116	2.3000	2036
JP1300261748	JGB 2.4 03/20/37	96.400123	2.4000	2037
JP13002717A6	JGB 2 1/2 09/20/37	96.635753	2.5000	2037
JP1300281845	JGB 2 1/2 03/20/38	95.892753	2.5000	2038
JP13002918A0	JGB 2.4 09/20/38	94.128623	2.4000	2038
JP1300301940	JGB 2.3 03/20/39	92.352493	2.3000	2039
JP13003119A4	JGB 2.2 09/20/39	90.455863	2.2000	2039
JP1300321A34	JGB 2.3 03/20/40	90.812493	2.3000	2040
JP1300331A99	JGB 2 09/20/40	86.551103	2.0000	2040
JP1300341B39	JGB 2.2 03/20/41	88.076363	2.2000	2041
JP1300351B93	JGB 2 09/20/41	84.898103	2.0000	2041
JP1300361C33	JGB 2 03/20/42	84.093603	2.0000	2042
JP1300371C98	JGB 1.9 09/20/42	82.002973	1.9000	2042
JP1300381D38	JGB 1.8 03/20/43	79.925342	1.8000	2043
JP1300391D69	JGB 1.9 06/20/43	81.230466	1.9000	2043
JP1300411DC2	JGB 1.7 12/20/43	77.724890	1.7000	2043
JP1300421E39	JGB 1.7 03/20/44	76.884712	1.7000	2044
JP1300431E60	JGB 1.7 06/20/44	76.851390	1.7000	2044
JP1300441E92	JGB 1.7 09/20/44	76.013212	1.7000	2044
JP1300451EC6	JGB 1 1/2 12/20/44	73.200815	1.5000	2044
JP1300461F39	JGB 1 1/2 03/20/45	72.431452	1.5000	2045
JP1300471F60	JGB 1.6 06/20/45	73.809103	1.6000	2045
JP1300481F92	JGB 1.4 09/20/45	70.179322	1.4000	2045
JP1300491FC9	JGB 1.4 12/20/45	70.056027	1.4000	2045
JP1300501G30	JGB 0.8 03/20/46	60.752041	0.8000	2046

Security Number	Collateral Description	Price	InterestRate	End Year
JP1300511G61	JGB 0.3 06/20/46	52.995363	0.3000	2046
JP1300521G93	JGB 0 1/2 09/20/46	55.285151	0.5000	2046
JP1300531GC0	JGB 0.6 12/20/46	56.391726	0.6000	2046
JP1300541H31	JGB 0.8 03/20/47	58.681541	0.8000	2047
JP1300551H61	JGB 0.8 06/20/47	58.420301	0.8000	2047
JP1300561H93	JGB 0.8 09/20/47	57.750541	0.8000	2047
JP1300571HC4	JGB 0.8 12/20/47	57.494301	0.8000	2047
JP1300581J30	JGB 0.8 03/20/48	56.839041	0.8000	2048
JP1300591J79	JGB 0.7 06/20/48	55.018014	0.7000	2048
JP1300601JA9	JGB 0.9 09/20/48	57.454671	0.9000	2048
JP1300611K15	JGB 0.7 12/20/48	54.075014	0.7000	2048
JP1300621K47	JGB 0 1/2 03/20/49	50.370651	0.5000	2049
JP1300631K78	JGB 0.4 06/20/49	48.453651	0.4000	2049
JP1300641KA3	JGB 0.4 09/20/49	47.818521	0.4000	2049
JP1300651L15	JGB 0.4 12/20/49	47.449651	0.4000	2049
JP1300661L47	JGB 0.4 03/20/50	46.865021	0.4000	2050
JP1300671L78	JGB 0.6 06/20/50	49.672726	0.6000	2050
JP1300681LA7	JGB 0.6 09/20/50	49.041781	0.6000	2050
JP1300691M16	JGB 0.7 12/20/50	50.367014	0.7000	2050
JP1300701M48	JGB 0.7 03/20/51	49.729411	0.7000	2051
JP1300711M79	JGB 0.7 06/20/51	49.439514	0.7000	2051
JP1300721MA9	JGB 0.7 09/20/51	48.791411	0.7000	2051
JP1300731N17	JGB 0.7 12/20/51	48.590014	0.7000	2051
JP1300741N49	JGB 1 03/20/52	52.986801	1.0000	2052
JP1300751N79	JGB 1.3 06/20/52	57.985240	1.3000	2052
JP1300761NA3	JGB 1.4 09/20/52	59.024822	1.4000	2052

Security Number	Collateral Description	Price	InterestRate	End Year
JP1300771P16	JGB 1.6 12/20/52	62.470103	1.6000	2052
JP1300781P48	JGB 1.4 03/20/53	58.488822	1.4000	2053
JP1300791P79	JGB 1.2 06/20/53	55.148452	1.2000	2053
JP1300801PA2	JGB 1.8 09/20/53	64.742342	1.8000	2053
JP1300811Q17	JGB 1.6 12/20/53	61.539603	1.6000	2053
JP1300821Q49	JGB 1.8 03/20/54	64.319842	1.8000	2054
JP1300831Q70	JGB 2.2 06/20/54	71.591329	2.2000	2054
JP1300841QA6	JGB 2.1 09/20/54	69.161233	2.1000	2054
JP1300851R17	JGB 2.3 12/20/54	73.052116	2.3000	2054
JP1300861R49	JGB 2.4 03/20/55	74.175623	2.4000	2055
JP1300871R70	JGB 2.8 06/20/55	81.841555	2.8000	2055
JP1300881RA0	JGB 3.2 09/20/55	88.190164	3.2000	2055
JP1300891S18	JGB 3.4 12/20/55	92.628281	3.4000	2055
JP1300901S40	JGB 3.7 03/20/56	97.220815	3.7000	2056
JP14000117B7	JGB 2.4 03/20/48	81.199623	2.4000	2048
JP1400021950	JGB 2.2 03/20/49	76.750863	2.2000	2049
JP1400031A58	JGB 2.2 03/20/50	75.419363	2.2000	2050
JP1400041B55	JGB 2.2 03/20/51	73.952363	2.2000	2051
JP1400051C51	JGB 2 03/20/52	69.440603	2.0000	2052
JP1400061D58	JGB 1.9 03/20/53	66.848473	1.9000	2053
JP1400071E55	JGB 1.7 03/20/54	62.781712	1.7000	2054
JP1400081F45	JGB 1.4 03/20/55	56.911322	1.4000	2055
JP1400091G59	JGB 0.4 03/20/56	38.899521	0.4000	2056
JP1400101H56	JGB 0.9 03/20/57	47.274171	0.9000	2057
JP1400111J52	JGB 0.8 03/20/58	44.723541	0.8000	2058
JP1400121K57	JGB 0 1/2 03/20/59	38.310151	0.5000	2059

Security Number	Collateral Description	Price	InterestRate	End Year
JP1400131L54	JGB 0 1/2 03/20/60	37.892151	0.5000	2060
JP1400141M51	JGB 0.7 03/20/61	40.636411	0.7000	2061
JP1400151N57	JGB 1 03/20/62	45.493301	1.0000	2062
JP1400161P53	JGB 1.3 03/20/63	50.292192	1.3000	2063
JP1400171Q50	JGB 2.2 03/20/64	67.076863	2.2000	2064
JP1400181R57	JGB 3.1 03/20/65	85.094534	3.1000	2065
JP1470011Q24	JGB 0.3 12/20/28	97.091363	0.3000	2028
JP1470021Q71	JGB 0 1/2 06/20/29	96.865938	0.5000	2029
JP1470031R78	JGB 1 06/20/30	97.255877	1.0000	2030
JP1470041S18	JGB 1.6 12/20/30	99.392603	1.6000	2030
JP1470051S56	JGB 1.9 03/20/31	100.168678	1.9000	2031
JP1480011Q23	JGB 0.7 12/20/33	88.546014	0.7000	2033
JP1480021Q54	JGB 1 03/20/34	90.019801	1.0000	2034
JP1480031RA4	JGB 1.6 09/20/35	93.105082	1.6000	2035
JP1480041S33	JGB 2.1 12/20/35	96.315041	2.1000	2035
JP1743131R69	JTDB 0 06/22/26	99.899500	0.0000	2026
JP1743191R74	JTDB 0 07/21/26	99.835500	0.0000	2026
JP1743261R87	JTDB 0 08/20/26	99.756000	0.0000	2026
JP1743321R93	JTDB 0 09/24/26	99.666500	0.0000	2026
JP1743381RA6	JTDB 0 10/20/26	99.591000	0.0000	2026
JP1743451RB5	JTDB 0 11/20/26	99.496500	0.0000	2026
JP1743491RC9	JTDB 0 06/10/26	99.923000	0.0000	2026
JP1743511RC4	JTDB 0 12/21/26	99.408500	0.0000	2026
JP1743541S13	JTDB 0 07/10/26	99.852450	0.0000	2026
JP1743571S16	JTDB 0 01/20/27	99.327000	0.0000	2027
JP1743611S26	JTDB 0 08/10/26	99.780000	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
JP1743631S22	JTDB 0 02/22/27	99.188500	0.0000	2027
JP1743661S33	JTDB 0 06/08/26	99.927000	0.0000	2026
JP1743671S31	JTDB 0 09/10/26	99.699500	0.0000	2026
JP1743681S39	JTDB 0 06/15/26	99.913500	0.0000	2026
JP1743691S37	JTDB 0 03/23/27	99.080500	0.0000	2027
JP1743701S35	JTDB 0 06/22/26	99.896450	0.0000	2026
JP1743711S33	JTDB 0 06/29/26	99.879000	0.0000	2026
JP1743721S49	JTDB 0 07/06/26	99.862000	0.0000	2026
JP1743731S47	JTDB 0 10/13/26	99.604500	0.0000	2026
JP1743741S45	JTDB 0 07/13/26	99.847000	0.0000	2026
JP1743751S42	JTDB 0 04/20/27	98.987000	0.0000	2027
JP1743761S40	JTDB 0 07/21/26	99.829500	0.0000	2026
JP1743771S48	JTDB 0 07/27/26	99.816000	0.0000	2026
JP1743781S53	JTDB 0 08/03/26	99.792500	0.0000	2026
JP1743791S51	JTDB 0 11/10/26	99.525000	0.0000	2026
JP1743801S59	JTDB 0 08/10/26	99.776000	0.0000	2026
JP1743811S57	JTDB 0 08/17/26	99.761500	0.0000	2026
JP1743821S55	JTDB 0 05/20/27	98.872500	0.0000	2027
JP1743831S53	JTDB 0 08/24/26	99.742500	0.0000	2026

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Security Number	Collateral Description	Price	InterestRate	End Year
LU0905090048	LGB 2 1/4 03/19/28	99.736507	2.2500	2028
LU1556942974	LGB 0 5/8 02/01/27	98.927130	0.6250	2027
LU2076841712	LGB 0 11/13/26	98.829000	0.0000	2026
LU2162831981	LGB 0 04/28/30	89.578000	0.0000	2030
LU2228213398	LGB 0 09/14/32	83.281000	0.0000	2032
LU2320463339	LGB 0 03/24/31	87.079000	0.0000	2031
LU2475493826	LGB 1 3/8 05/25/29	95.971301	1.3750	2029
LU2475494477	LGB 1 3/4 05/25/42	77.419884	1.7500	2042
LU2591860569	LGB 3 03/02/33	100.908318	3.0000	2033
LU2591861021	LGB 3 1/4 03/02/43	95.738658	3.2500	2043
LU2773894873	LGB 2 7/8 03/01/34	99.450151	2.8750	2034
LU2922074849	LGB 2 5/8 10/23/34	98.194366	2.6250	2034
LU3182454440	LGB 2.9 09/17/35	99.883137	2.9000	2035
LU3315368814	LGB 3 1/8 03/24/36	99.763507	3.1250	2036

Mortgage Backed Securities**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
US36179W2W70	G2 MA7989	90.509469	3.5000	2052
US36179W7M44	G2 MA8100	93.146773	4.0000	2052
US36179WG449	G2 MA7419	87.874543	3.0000	2051
US36179WJS89	G2 MA7473	87.866824	3.0000	2051
US36179WNE48	G2 MA7589	84.360739	2.5000	2051
US36179WQA98	G2 MA7649	84.360739	2.5000	2051
US36179WR263	G2 MA7705	84.360739	2.5000	2051
US36179WTY48	G2 MA7767	84.360739	2.5000	2051
US36179WTZ13	G2 MA7768	87.828227	3.0000	2051
US36179WXJ25	G2 MA7881	84.360739	2.5000	2052
US36179XDF06	G2 MA8202	98.502032	5.0000	2052
US36179XFG60	G2 MA8267	93.146773	4.0000	2052
US36179XHY58	G2 MA8347	95.971072	4.5000	2052
US36179XHZ24	G2 MA8348	98.475873	5.0000	2052
US36179XX681	G2 MA8801	100.653451	5.5000	2053
US36179Y2L79	G2 MA9779	100.260288	5.5000	2054
US36179YMM39	G2 MA9364	104.088212	6.5000	2053
US36179YPF50	G2 MA9422	98.169031	5.0000	2054
US36180ACA97	G2 MA9965	100.134911	5.5000	2054
US3618A26Z80	G2 CQ0888	97.962556	5.0000	2062
US3618AHNM55	G2 CR3096	100.031064	5.5000	2062
US3618BBJ347	G2 CT5682	101.518440	6.0000	2063
US3618H54Z62	G2 DB3540	103.451218	6.0000	2054

Security Number	Collateral Description	Price	InterestRate	End Year
US3618HMRL58	G2 DC6791	101.865957	6.0000	2054
US3618J1WH22	G2 DD7848	103.531047	6.0000	2054
US3618J2C414	G2 DD8191	102.071089	6.0000	2054
US3618J2DC29	G2 DD8199	104.252439	6.5000	2054
US3618N5MP14	G2 MB0365	97.766229	5.0000	2055
US3618N5MQ96	G2 MB0366	99.851950	5.5000	2055



Nederlands Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
NL0000102234	NETHER 4 01/15/37	108.851534	4.0000	2037
NL0000102317	NETHER 5 1/2 01/15/28	106.634110	5.5000	2028
NL0009446418	NETHER 3 3/4 01/15/42	105.612438	3.7500	2042
NL0010071189	NETHER 2 1/2 01/15/33	98.598959	2.5000	2033
NL0010721999	NETHER 2 3/4 01/15/47	90.288555	2.7500	2047
NL0011819040	NETHER 0 1/2 07/15/26	100.177747	0.5000	2026
NL0012171458	NETHER 0 3/4 07/15/27	98.653870	0.7500	2027
NL0012818504	NETHER 0 3/4 07/15/28	96.855370	0.7500	2028
NL0013332430	NETHER 0 1/4 07/15/29	93.038623	0.2500	2029
NL0013552060	NETHER 0 1/2 01/15/40	69.378192	0.5000	2040
NL0014555419	NETHER 0 07/15/30	89.487500	0.0000	2030
NL00150006U0	NETHER 0 07/15/31	86.774000	0.0000	2031
NL0015000B11	NETHER 0 01/15/38	68.672000	0.0000	2038
NL0015000LS8	NETHER 0 01/15/29	93.384500	0.0000	2029
NL0015000RP1	NETHER 0 1/2 07/15/32	87.312247	0.5000	2032
NL00150012X2	NETHER 2 01/15/54	73.821767	2.0000	2054
NL0015001AM2	NETHER 2 1/2 07/15/33	99.402733	2.5000	2033
NL0015001DQ7	NETHER 2 1/2 01/15/30	100.203459	2.5000	2030
NL0015001RG8	NETHER 3 1/4 01/15/44	98.778747	3.2500	2044
NL0015001XZ6	NETHER 2 1/2 07/15/34	98.670233	2.5000	2034
NL0015002F72	NETHER 2 1/2 07/15/35	97.842733	2.5000	2035
NL0015002P70	NETHER 3 1/2 01/15/56	100.331842	3.5000	2056
NL0015031501	NETHER 0 01/15/27	98.491000	0.0000	2027

Security Number	Collateral Description	Price	InterestRate	End Year
NL0015073S14	DTB 0 06/29/26	99.774500	0.0000	2026
NL0015073TQ2	NETHER 2 1/2 01/15/31	99.811459	2.5000	2031
NL0015073UH9	DTB 0 07/30/26	99.581500	0.0000	2026
NL0015073VU0	DTB 0 08/28/26	99.405000	0.0000	2026
NL0015073VV8	NETHER 2 3/4 07/15/36	97.423377	2.7500	2036
NL00150740W0	DTB 0 09/29/26	99.197000	0.0000	2026
NL00150742K1	DTB 0 10/29/26	98.983000	0.0000	2026
NL0015614579	NETHER 0 01/15/52	40.861500	0.0000	2052



Norway Conventional**Date : 26/05/2026**

Security Number	Collateral Description	Price	InterestRate	End Year
NO0010786288	NGB 1 3/4 02/17/27	98.482952	1.7500	2027
NO0010821598	NGB 2 04/26/28	95.522842	2.0000	2028
NO0010844079	NGB 1 3/4 09/06/29	92.873753	1.7500	2029
NO0010875230	NGB 1 3/8 08/19/30	89.305329	1.3750	2030
NO0010930522	NGB 1 1/4 09/17/31	86.054438	1.2500	2031
NO0012440397	NGB 2 1/8 05/18/32	88.273719	2.1250	2032
NO0012837642	NGB 3 08/15/33	93.961685	3.0000	2033
NO0013148338	NGB 3 5/8 04/13/34	95.537418	3.6250	2034
NO0013475558	NGB 3 3/4 06/12/35	98.939890	3.7500	2035
NO0013660423	NGTB 0 09/16/26	98.643750	0.0000	2026
NO0013713123	NGB 4 1/8 06/03/36	97.655500	4.1250	2036

PRECIOUS METALS COLLATERAL

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
XAUXXXXXXXXX	GOLD	0.000000	0.0000	2300

Singapore Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
SG31A9000002	SIGB 2 1/4 08/01/36	101.736994	2.2500	2036
SG31B7000002	SIGB 2 5/8 05/01/28	101.906095	2.6250	2028
SG3254976487	SIGB 2 3/4 04/01/42	108.787779	2.7500	2042
SG3261987691	SIGB 3 3/8 09/01/33	109.644565	3.3750	2033
SG3263998209	SIGB 2 7/8 07/01/29	104.453472	2.8750	2029
SG7J60932174	SIGB 3 1/2 03/01/27	102.118957	3.5000	2027
SG7U32949426	SIGB 2 7/8 09/01/30	105.119000	2.8750	2030
SGXF12888537	SIGB 1 1/4 11/01/26	99.782712	1.2500	2026
SGXF13029610	SIGB 2 3/8 07/01/39	103.353434	2.3750	2039
SGXF25686589	SIGB 2 3/4 03/01/35	105.979609	2.7500	2035
SGXF29838152	SIGB 2 1/4 07/01/40	102.388674	2.2500	2040
SGXF33080817	SIGB 2 7/8 09/01/27	102.115500	2.8750	2027
SGXF45447632	SIGB 3 04/01/29	103.881213	3.0000	2029
SGXF46767848	SIGB 2 5/8 08/01/32	104.471160	2.6250	2032
SGXF51035222	SIGB 2 7/8 08/01/28	103.378271	2.8750	2028
SGXF69708166	SIGB 2 1/2 04/01/30	103.041844	2.5000	2030
SGXF75438295	SIGB 3 3/8 05/01/34	109.649622	3.3750	2034
SGXF76205099	SIGB 1 5/8 07/01/31	99.227376	1.6250	2031
SGXZ10216018	MASPSP 07/16/26	99.781657	0.0000	2026
SGXZ11188257	SITB 10/13/26	99.446823	0.0000	2026
SGXZ11974243	MASPSP 10/02/26	99.505062	0.0000	2026
SGXZ14351464	MASPSP 10/30/26	99.400980	0.0000	2026
SGXZ15837941	SITB 07/21/26	99.756971	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
SGXZ18991273	MASPSP 08/14/26	99.671575	0.0000	2026
SGXZ20824181	SITB 06/23/26	99.856549	0.0000	2026
SGXZ25663030	MASPSP 12/11/26	99.233977	0.0000	2026
SGXZ28747210	SITB 11/24/26	99.282320	0.0000	2026
SGXZ30654107	MASPSP 07/30/26	99.725980	0.0000	2026
SGXZ31641236	MASPSP 10/16/26	99.454060	0.0000	2026
SGXZ34147660	SITB 10/20/26	99.418846	0.0000	2026
SGXZ35045269	MASPSP 08/21/26	99.661747	0.0000	2026
SGXZ37557634	MASPSP 07/24/26	99.747017	0.0000	2026
SGXZ38475661	MASPSP 11/16/26	99.335200	0.0000	2026
SGXZ41233925	MASPSP 06/19/26	99.872113	0.0000	2026
SGXZ41539966	SITB 08/18/26	99.653902	0.0000	2026
SGXZ42579045	SITB 08/04/26	99.705416	0.0000	2026
SGXZ45211679	MASPSP 09/04/26	99.608040	0.0000	2026
SGXZ45710373	MASPSP 01/22/27	99.059502	0.0000	2027
SGXZ46316832	MASPSP 07/02/26	99.829128	0.0000	2026
SGXZ51218303	MASPSP 07/23/26	99.760158	0.0000	2026
SGXZ51444214	MASPSP 06/18/26	99.877213	0.0000	2026
SGXZ54365440	MASPSP 07/09/26	99.809715	0.0000	2026
SGXZ55213599	SITB 06/09/26	99.905037	0.0000	2026
SGXZ55435333	MASPSP 08/07/26	99.720343	0.0000	2026
SGXZ58231416	MASPSP 09/18/26	99.556478	0.0000	2026
SGXZ59983908	SITB 09/15/26	99.549885	0.0000	2026
SGXZ60773983	MASPSP 06/12/26	99.915344	0.0000	2026
SGXZ63065916	MASPSP 06/12/26	99.905726	0.0000	2026
SGXZ65347072	MASPSP 12/28/26	99.165286	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
SGXZ67039040	SITB 09/01/26	99.601360	0.0000	2026
SGXZ68232156	SITB 01/26/27	99.041302	0.0000	2027
SGXZ72436009	MASPSP 07/10/26	99.815417	0.0000	2026
SGXZ72677958	MASPSP 08/06/26	99.702023	0.0000	2026
SGXZ73853855	MASPSP 06/11/26	99.909292	0.0000	2026
SGXZ75568931	MASPSP 01/08/27	99.117712	0.0000	2027
SGXZ76155910	SITB 11/10/26	99.340880	0.0000	2026
SGXZ80418064	SITB 09/29/26	99.497442	0.0000	2026
SGXZ81639874	MASPSP 06/05/26	99.925251	0.0000	2026
SGXZ83126144	SITB 07/07/26	99.806482	0.0000	2026
SGXZ85431724	SITB 04/20/27	98.690984	0.0000	2027
SGXZ89417976	MASPSP 06/26/26	99.872399	0.0000	2026
SGXZ93995660	MASPSP 11/27/26	99.289494	0.0000	2026
SGXZ94600384	SITB 10/27/26	99.391243	0.0000	2026
SGXZ97057780	SITB 07/28/26	99.731527	0.0000	2026
SGXZ97726210	MASPSP 06/25/26	99.856257	0.0000	2026
SGXZ99450629	MASPSP 06/08/26	99.917826	0.0000	2026

SNAT EBRD

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
US29874QEU40	EBRD Float 02/16/29	100.123340	3.8270	2029
US29874QEX88	EBRD 4 3/8 03/09/28	101.260417	4.3750	2028
US29874QFA76	EBRD 4 1/8 01/25/29	101.204917	4.1250	2029
US29874QFF63	EBRD 4 1/4 05/29/31	99.639500	4.2500	2031
US29875BAK26	EBRD Float 02/20/28	100.140805	5.6750	2028
US29875BAM81	EBRD Float 07/22/30	100.571105	1.5980	2030
XS2802087283	EBRD Float 12/31/28	100.434767	5.5310	2028

SNAT EFSF

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
EU000A1G0AJ7	EFSF 3 7/8 03/30/32	104.717370	3.8750	2032
EU000A1G0AT6	EFSF 3 3/8 04/03/37	99.839562	3.3750	2037
EU000A1G0BJ5	EFSF 3 09/04/34	100.178801	3.0000	2034
EU000A1G0BL1	EFSF 2 3/4 12/03/29	100.816027	2.7500	2029
EU000A1G0D05	EFSF 1.45 09/05/40	76.665240	1.4500	2040
EU000A1G0D70	EFSF 0.95 02/14/28	97.203582	0.9500	2028
EU000A1G0D88	EFSF 0 5/8 10/16/26	99.697062	0.6250	2026
EU000A1G0D96	EFSF 1 3/4 07/17/53	66.579274	1.7500	2053
EU000A1G0DB8	EFSF 2.35 07/29/44	83.446822	2.3500	2044
EU000A1G0DD4	EFSF 1.2 02/17/45	66.015767	1.2000	2045
EU000A1G0DJ1	EFSF 1 3/8 05/31/47	65.477000	1.3750	2047
EU000A1G0DL7	EFSF 1.7 02/13/43	75.119384	1.7000	2043
EU000A1G0DR4	EFSF 0 3/4 05/03/27	98.343870	0.7500	2027
EU000A1G0DT0	EFSF 1 1/4 05/24/33	88.111199	1.2500	2033
EU000A1G0DW4	EFSF 1.8 07/10/48	71.370945	1.8000	2048
EU000A1G0DY0	EFSF 0 7/8 07/26/27	98.582062	0.8750	2027
EU000A1G0ED2	EFSF 0 7/8 04/10/35	81.375568	0.8750	2035
EU000A1G0EE0	EFSF 0.05 10/17/29	90.873548	0.0500	2029
EU000A1G0EG5	EFSF 0.7 01/20/50	51.901479	0.7000	2050
EU000A1G0EK7	EFSF 0 10/13/27	96.258500	0.0000	2027
EU000A1G0EL5	EFSF 0 01/20/31	87.143000	0.0000	2031
EU000A1G0EM3	EFSF 0.05 01/18/52	38.904808	0.0500	2052
EU000A1G0EN1	EFSF 0 07/20/26	99.634500	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
EU000A1G0EP6	EFSF 0 1/8 03/18/30	89.992815	0.1250	2030
EU000A2SCAA6	EFSF 0.7 01/17/53	48.207233	0.7000	2053
EU000A2SCAB4	EFSF 0 7/8 09/05/28	96.531274	0.8750	2028
EU000A2SCAC2	EFSF 2 3/8 06/21/32	98.150586	2.3750	2032
EU000A2SCAE8	EFSF 2 3/8 04/11/28	99.606572	2.3750	2028
EU000A2SCAF5	EFSF 2 3/4 08/17/26	102.188726	2.7500	2026
EU000A2SCAG3	EFSF 2 7/8 02/16/33	99.114298	2.8750	2033
EU000A2SCAH1	EFSF 3 12/15/28	101.814695	3.0000	2028
EU000A2SCAJ7	EFSF 3 07/10/30	102.843825	3.0000	2030
EU000A2SCAK5	EFSF 3 3/8 08/30/38	101.113822	3.3750	2038
EU000A2SCAL3	EFSF 3 1/2 04/11/29	102.307685	3.5000	2029
EU000A2SCAM1	EFSF 2 5/8 07/16/29	101.443353	2.6250	2029
EU000A2SCAN9	EFSF 2 7/8 02/13/34	98.312928	2.8750	2034
EU000A2SCAP4	EFSF 2 7/8 05/28/31	99.209500	2.8750	2031
EU000A2SCAQ2	EFSF 2 1/2 12/15/27	100.655288	2.5000	2027
EU000A2SCAR0	EFSF 2 1/2 07/27/28	101.468041	2.5000	2028
EU000A2SCAS8	EFSF 2 7/8 01/29/35	97.575329	2.8750	2035
EU000A2SCAT6	EFSF 2 5/8 05/07/30	98.936027	2.6250	2030
EU000A2SCAU4	EFSF 2 3/4 09/27/32	99.589072	2.7500	2032
EU000A2SCAV2	EFSF 2 1/2 11/11/30	99.353414	2.5000	2030
EU000A2SCAW0	EFSF 2 3/8 02/02/29	99.705384	2.3750	2029
EU000A2SCAX8	EFSF 3 1/8 02/01/36	98.824952	3.1250	2036
EU000A2SCAY6	EFSF 2 1/2 03/03/31	98.334791	2.5000	2031
EU000A2SCAZ3	EFSF 3 1/8 09/06/33	99.508356	3.1250	2033

SNAT EIB

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
EU000A3K4ED6	EIB 3 11/15/28	102.150771	3.0000	2028
EU000A3K4EG9	EIB 3 1/8 05/15/37	97.981301	3.1250	2037
EU000A3L2773	EIB 2 5/8 09/04/34	97.952764	2.6250	2034
EU000A3L4C16	EIB 2 1/4 12/14/29	98.982123	2.2500	2029
EU000A3L72Y4	EIB 2 7/8 01/15/35	98.635353	2.8750	2035
EU000A3LS460	EIB 2 3/4 01/16/34	98.375271	2.7500	2034
EU000A3LT492	EIB 3 02/15/39	96.431356	3.0000	2039
EU000A3LVAL6	EIB 2 3/4 07/17/29	102.060788	2.7500	2029
EU000A3LX098	EIB 2 7/8 10/15/31	101.182760	2.8750	2031
EU000A4D6KN5	EIB 2 3/8 05/15/30	98.305339	2.3750	2030
EU000A4D7ZW2	EIB 2 1/2 05/14/32	97.255890	2.5000	2032
EU000A4EBBP0	EIB 2 1/4 08/14/28	100.727178	2.2500	2028
EU000A4ECKZ8	EIB 2 7/8 06/18/35	99.872089	2.8750	2035
EU000A4EG781	EIB 2 1/2 02/17/31	98.873432	2.5000	2031
EU000A4EJ8C4	EIB Float 01/21/30	100.320979	4.0780	2030
EU000A4EM8H8	EIB 3 01/14/36	98.809370	3.0000	2036
EU000A4EPCA0	EIB 2 5/8 06/16/31	99.199113	2.6250	2031
EU000A4EQY56	EIB 2 5/8 03/15/34	97.056674	2.6250	2034
EU000A4ETDC6	EIB Float 04/27/32	100.078464	4.0980	2032
EU000A4ETDD4	EIB 4.45 04/23/36	98.051639	4.4500	2036
EU000A4ETUZ1	EIB 2 5/8 10/15/29	99.492574	2.6250	2029
US298785DV50	EIB 4 7/8 02/15/36	103.682250	4.8750	2036
US298785HM16	EIB 2 3/8 05/24/27	98.382792	2.3750	2027

Security Number	Collateral Description	Price	InterestRate	End Year
US298785JA59	EIB 1 5/8 10/09/29	92.003917	1.6250	2029
US298785JE71	EIB 0 7/8 05/17/30	87.683556	0.8750	2030
US298785JH03	EIB 0 3/4 09/23/30	86.362583	0.7500	2030
US298785JJ68	EIB 0 5/8 10/21/27	95.294000	0.6250	2027
US298785JL15	EIB 1 1/4 02/14/31	87.487139	1.2500	2031
US298785JN70	EIB 1 5/8 05/13/31	88.231444	1.6250	2031
US298785JP29	EIB 0 3/4 10/26/26	98.738583	0.7500	2026
US298785JQ02	EIB 1 3/8 03/15/27	98.209250	1.3750	2027
US298785JR84	EIB 1 3/4 03/15/29	93.992500	1.7500	2029
US298785JT41	EIB 3 1/4 11/15/27	98.828333	3.2500	2027
US298785JU14	EIB 3 7/8 03/15/28	100.273000	3.8750	2028
US298785JV96	EIB 3 3/4 02/14/33	97.223417	3.7500	2033
US298785JW79	EIB 3 5/8 07/15/30	98.919417	3.6250	2030
US298785JY36	EIB 4 1/2 10/16/28	101.254500	4.5000	2028
US298785JZ01	EIB 4 02/15/29	100.671583	4.0000	2029
US298785KA31	EIB 4 1/8 02/13/34	98.811167	4.1250	2034
US298785KB14	EIB 4 3/8 03/19/27	101.102639	4.3750	2027
US298785KC96	EIB 4 3/4 06/15/29	103.541000	4.7500	2029
US298785KD79	EIB Float 08/14/29	100.125807	5.6590	2029
US298785KE52	EIB 4 3/8 10/10/31	100.715431	4.3750	2031
US298785KF28	EIB 3 3/4 11/15/29	98.471500	3.7500	2029
US298785KG01	EIB 4 1/2 03/14/30	101.674750	4.5000	2030
US298785KH83	EIB 4 5/8 02/12/35	102.047458	4.6250	2035
US298785KJ40	EIB 3 7/8 06/15/28	101.200250	3.8750	2028
US298785KL95	EIB 4 1/4 08/16/32	100.453861	4.2500	2032
US298785KM78	EIB 3 7/8 10/15/30	98.871333	3.8750	2030

Security Number	Collateral Description	Price	InterestRate	End Year
US298785KN51	EIB 3 3/4 03/13/31	98.484833	3.7500	2031
US298785KP00	EIB 4 1/4 02/08/36	98.821194	4.2500	2036
US298785KR65	EIB 3 3/4 05/15/29	98.940000	3.7500	2029
US298785KS49	EIB Float 09/15/31	99.634642	3.7840	2031
US29878TFE91	EIB Float 05/21/28	101.448866	4.5250	2028
XS0085727559	EIB 6 12/07/28	106.400500	6.0000	2028
XS0096499057	EIB 5 04/15/39	98.322541	5.0000	2039
XS0202407093	EIB 4 5/8 10/12/54	88.078291	4.6250	2054
XS0219724878	EIB 4 10/15/37	108.056253	4.0000	2037
XS0505157965	EIB 4 04/15/30	104.650233	4.0000	2030
XS0740808802	EIB 3 7/8 06/08/37	89.262000	3.8750	2037
XS0752034206	EIB 3 5/8 03/14/42	100.053863	3.6250	2042
XS0755873253	EIB 3 1/2 04/15/27	101.219829	3.5000	2027
XS0878008225	EIB 2 5/8 03/15/35	95.999442	2.6250	2035
XS0884635524	EIB 2 3/4 03/15/40	91.843284	2.7500	2040
XS0960306578	EIB 2 3/4 09/13/30	101.361551	2.7500	2030
XS0975634204	EIB 3 10/14/33	101.093534	3.0000	2033
XS1107718279	EIB 1 1/4 11/13/26	100.080733	1.2500	2026
XS1183208328	EIB 1 03/14/31	91.666979	1.0000	2031
XS1361554584	EIB 1 1/8 09/15/36	81.573709	1.1250	2036
XS1422953932	EIB 1 04/14/32	89.398548	1.0000	2032
XS1500338618	EIB 0 1/2 11/13/37	72.972743	0.5000	2037
XS1503043694	EIB 0 1/4 09/14/29	92.146092	0.2500	2029
XS1505567088	EIB 0 7/8 09/13/47	58.928096	0.8750	2047
XS1555331617	EIB 0 1/2 01/15/27	98.948442	0.5000	2027
XS1612977717	EIB 1 1/8 04/13/33	88.230949	1.1250	2033

Security Number	Collateral Description	Price	InterestRate	End Year
XS1641457277	EIB 1 1/2 11/15/47	67.430260	1.5000	2047
XS1791485011	EIB 0 7/8 01/14/28	97.340733	0.8750	2028
XS1828046570	EIB 1 1/8 11/15/32	89.547945	1.1250	2032
XS1938387237	EIB 0 5/8 01/22/29	94.825253	0.6250	2029
XS1978552237	EIB 0.1 10/15/26	99.192144	0.1000	2026
XS1980857319	EIB 1 11/14/42	67.727497	1.0000	2042
XS2015227494	EIB 0 1/8 06/20/29	92.220123	0.1250	2029
XS2055781962	EIB 0.05 10/13/34	77.537096	0.0500	2034
XS2102495673	EIB 0.05 01/16/30	90.432332	0.0500	2030
XS2154339860	EIB 0 05/15/28	94.841500	0.0000	2028
XS2168048564	EIB 0 06/17/27	97.205000	0.0000	2027
XS2189259018	EIB 0 1/4 06/15/40	63.468421	0.2500	2040
XS2194790262	EIB 0.01 11/15/35	73.786565	0.0100	2035
XS2225428809	EIB 0 09/09/30	88.561250	0.0000	2030
XS2251371022	EIB 0 03/28/28	95.131000	0.0000	2028
XS2283340060	EIB 0 01/14/31	87.559250	0.0000	2031
XS2287879733	EIB 0.01 05/15/41	58.493106	0.0100	2041
XS2290963466	EIB 0.05 01/27/51	39.642325	0.0500	2051
XS2292260960	EIB Float 01/27/28	103.450127	3.9340	2028
XS2308323661	EIB 0.2 03/17/36	74.371202	0.2000	2036
XS2314675997	EIB 0.01 11/15/30	88.034815	0.0100	2030
XS2343538372	EIB 0 09/28/28	93.846000	0.0000	2028
XS2343554148	EIB Float 05/21/28	101.474680	1.0100	2028
XS2388495942	EIB 0 12/22/26	98.628250	0.0000	2026
XS2419364653	EIB 0 11/15/27	96.104000	0.0000	2027
XS2433363509	EIB 0 1/4 01/20/32	85.930671	0.2500	2032

Security Number	Collateral Description	Price	InterestRate	End Year
XS2439543047	EIB 0.05 11/15/29	90.885075	0.0500	2029
XS2446841657	EIB 0 3/8 09/15/27	97.292986	0.3750	2027
XS2484093393	EIB 1 1/2 06/15/32	93.134027	1.5000	2032
XS2535352962	EIB 2 1/4 03/15/30	98.372164	2.2500	2030
XS2574388646	EIB 2 7/8 01/12/33	99.987983	2.8750	2033
XS2587298204	EIB 2 3/4 07/28/28	102.306411	2.7500	2028
XS2626024868	EIB 2 3/4 07/30/30	101.832342	2.7500	2030
XS2647979181	EIB 3 07/15/33	101.887979	3.0000	2033



SNAT ESM

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Security Number	Collateral Description	Price	InterestRate	End Year
EU000A1U9902	ESM 1 3/4 10/20/45	74.829045	1.7500	2045
EU000A1U9928	ESM 1 5/8 11/17/36	85.490545	1.6250	2036
EU000A1U9969	ESM 1 1/8 05/03/32	90.214055	1.1250	2032
EU000A1U9977	ESM 0 7/8 07/18/42	68.012240	0.8750	2042
EU000A1Z99A1	ESM 1.8 11/02/46	73.878572	1.8000	2046
EU000A1Z99B9	ESM 0 3/4 03/15/27	98.742055	0.7500	2027
EU000A1Z99D5	ESM 1.2 05/23/33	88.500938	1.2000	2033
EU000A1Z99F0	ESM 0 3/4 09/05/28	96.150021	0.7500	2028
EU000A1Z99H6	ESM 0 1/2 03/05/29	94.222568	0.5000	2029
EU000A1Z99L8	ESM 0.01 03/04/30	89.971579	0.0100	2030
EU000A1Z99N4	ESM 0 12/15/26	98.681250	0.0000	2026
EU000A1Z99P9	ESM 0.01 10/15/31	85.617414	0.0100	2031
EU000A1Z99Q7	ESM 1 06/23/27	99.108767	1.0000	2027
EU000A1Z99R5	ESM 3 03/15/28	101.049469	3.0000	2028
EU000A1Z99S3	ESM 3 08/23/33	101.588432	3.0000	2033
EU000A1Z99T1	ESM 2 5/8 09/18/29	101.079079	2.6250	2029
EU000A1Z99U9	ESM 2 3/4 09/15/34	98.972233	2.7500	2034
EU000A1Z99V7	ESM 2 3/8 09/30/27	101.061394	2.3750	2027
EU000A1Z99W5	ESM 2 3/4 02/26/35	97.192366	2.7500	2035
EU000A1Z99X3	ESM 2 1/8 11/17/28	99.564558	2.1250	2028
EU000A1Z99Y1	ESM 3 02/25/36	98.514952	3.0000	2036
EU000A4DMLP8	ESMTB 0 07/23/26	99.616000	0.0000	2026
EU000A4DMLS2	ESMTB 0 06/04/26	99.911000	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
EU000A4DMLT0	ESMTB 0 09/17/26	99.252500	0.0000	2026
EU000A4DMLU8	ESMTB 0 07/09/26	99.705500	0.0000	2026
EU000A4DMLV6	ESMTB 0 08/06/26	99.520000	0.0000	2026



SNAT EU

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
EU000A18YZ05	EU 1 1/8 04/04/36	81.221438	1.1250	2036
EU000A18Z2D4	EU 0 3/4 04/04/31	90.246459	0.7500	2031
EU000A1G1Q17	EU 3 3/8 04/04/32	102.138315	3.3750	2032
EU000A1G30R0	EU 3 3/8 04/04/38	98.679315	3.3750	2038
EU000A1GVVF8	EU 3 09/04/26	102.331301	3.0000	2026
EU000A1GY6W8	EU 3 3/4 04/04/42	99.671795	3.7500	2042
EU000A1HBXS7	EU 2 1/2 11/04/27	100.990110	2.5000	2027
EU000A1Z6TV6	EU 1 1/2 10/04/35	85.935363	1.5000	2035
EU000A1ZR7H3	EU 1 3/8 10/04/29	95.970541	1.3750	2029
EU000A283859	EU 0 10/04/30	88.327500	0.0000	2030
EU000A283867	EU 0.1 10/04/40	60.995658	0.1000	2040
EU000A284469	EU 0.3 11/04/50	43.932993	0.3000	2050
EU000A285VM2	EU 0 07/04/35	74.060000	0.0000	2035
EU000A287074	EU 0 06/02/28	94.642000	0.0000	2028
EU000A28X702	EU 0 1/8 06/10/35	74.895500	0.1250	2035
EU000A3K4C42	EU 0.4 02/04/37	72.880836	0.4000	2037
EU000A3K4D09	EU 2 3/4 12/04/37	93.569493	2.7500	2037
EU000A3K4D41	EU 3 1/4 07/04/34	102.932048	3.2500	2034
EU000A3K4D74	EU 3 3/8 10/04/38	99.585192	3.3750	2038
EU000A3K4D82	EU 2 3/4 10/05/26	101.860048	2.7500	2026
EU000A3K4DA4	EU 0 1/4 10/22/26	99.260815	0.2500	2026
EU000A3K4DC0	EU 0 7/8 03/11/37	76.338986	0.8750	2037
EU000A3K4DD8	EU 1 07/06/32	89.525651	1.0000	2032



Security Number	Collateral Description	Price	InterestRate	End Year
EU000A3K4DE6	EU 1 1/8 06/04/37	78.541000	1.1250	2037
EU000A3K4DG1	EU 1 1/4 02/04/43	68.572986	1.2500	2043
EU000A3K4DM9	EU 2 5/8 02/04/48	80.619171	2.6250	2048
EU000A3K4DP2	EU 1 3/4 08/01/34	90.491356	1.7500	2034
EU000A3K4DS6	EU 2 10/04/27	100.296151	2.0000	2027
EU000A3K4DT4	EU 2 1/2 10/04/52	75.655938	2.5000	2052
EU000A3K4DV0	EU 3 3/8 11/04/42	95.916048	3.3750	2042
EU000A3K4DW8	EU 2 3/4 02/04/33	98.703870	2.7500	2033
EU000A3K4DY4	EU 3 03/04/53	82.511130	3.0000	2053
EU000A3K4EL9	EU 4 04/04/44	101.546781	4.0000	2044
EU000A3K4EN5	EU 3 1/8 12/05/28	102.302726	3.1250	2028
EU000A3K4ES4	EU 3 12/04/34	99.418856	3.0000	2034
EU000A3K4EU0	EU 3 1/4 02/04/50	88.354164	3.2500	2050
EU000A3K4EW6	EU 2 7/8 12/06/27	101.498171	2.8750	2027
EU000A3K4EY2	EU 3 3/8 10/05/54	89.568945	3.3750	2054
EU000A3K73L1	EU 2 1/8 08/02/40	84.249753	2.1250	2040
EU000A3K7MW2	EU 1 5/8 12/04/29	96.621110	1.6250	2029
EU000A3KM903	EU 0.2 06/04/36	72.997000	0.2000	2036
EU000A3KNYG5	EU 0.45 05/02/46	52.765055	0.4500	2046
EU000A3KP2Z3	EU 0 1/4 04/22/36	73.896658	0.2500	2036
EU000A3KRJQ6	EU 0 07/04/29	91.656500	0.0000	2029
EU000A3KRJR4	EU 0 3/4 01/04/47	56.313390	0.7500	2047
EU000A3KSXE1	EU 0 07/04/31	86.053500	0.0000	2031
EU000A3KT6A3	EU 0 04/22/31	86.576000	0.0000	2031
EU000A3KT6B1	EU 0.45 07/04/41	62.248884	0.4500	2041
EU000A3KTGV8	EU 0 07/06/26	99.723000	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
EU000A3KTGW6	EU 0.7 07/06/51	48.018705	0.7000	2051
EU000A3KWCF4	EU 0 10/04/28	93.764500	0.0000	2028
EU000A3L1CN4	EU 2 7/8 10/05/29	101.823027	2.8750	2029
EU000A3L1DJ0	EU 2 1/2 12/04/31	98.552130	2.5000	2031
EU000A3LNF05	EU 3 1/8 12/04/30	102.342788	3.1250	2030
EU000A3LZ0X9	EU 3 3/8 10/04/39	98.629692	3.3750	2039
EU000A4D5QM6	EU 2 5/8 07/04/28	102.044904	2.6250	2028
EU000A4D8KD2	EU 3 3/8 12/12/35	101.578678	3.3750	2035
EU000A4EA8Y7	EU 3 3/4 10/12/45	99.376466	3.7500	2045
EU000A4ED0K0	EU 2 3/4 12/13/32	99.134685	2.7500	2032
EU000A4EDCQ2	EUB 0 07/03/26	99.737000	0.0000	2026
EU000A4EEWF1	EUB 0 08/07/26	99.517000	0.0000	2026
EU000A4EF4A1	EUB 0 09/04/26	99.334000	0.0000	2026
EU000A4EG021	EU 2 1/2 10/14/30	100.036726	2.5000	2030
EU000A4EG039	EU 4 10/12/55	100.223562	4.0000	2055
EU000A4EHML3	EUB 0 10/09/26	99.095000	0.0000	2026
EU000A4EJ3Q5	EUB 0 11/06/26	98.897500	0.0000	2026
EU000A4EJF17	EU 3 5/8 12/12/40	100.326021	3.6250	2040
EU000A4ELKS4	EUB 0 12/04/26	98.753500	0.0000	2026
EU000A4EMTG8	EUB 0 01/08/27	98.456500	0.0000	2027
EU000A4ENP68	EU 2 3/8 07/12/29	99.337877	2.3750	2029
EU000A4EPCJ1	EUB 0 02/05/27	98.247500	0.0000	2027
EU000A4EQY98	EUB 0 03/05/27	98.039000	0.0000	2027
EU000A4ERVC2	EU 3 1/4 12/12/36	98.547096	3.2500	2036
EU000A4ES497	EU 4 10/12/46	99.965979	4.0000	2046
EU000A4ESJ04	EUB 0 04/09/27	97.783000	0.0000	2027

Security Number	Collateral Description	Price	InterestRate	End Year
EU000A4ET792	EUB 0 05/07/27	97.553500	0.0000	2027
EU000A4EUY43	EU 3 1/8 10/12/33	99.611055	3.1250	2033



SNAT IBRD

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
US459056RA75	IBRD 4 3/8 08/27/35	99.643250	4.3750	2035
US459058FT50	IBRD 1 7/8 10/27/26	99.270083	1.8750	2026
US459058GE72	IBRD 2 1/2 11/22/27	97.633722	2.5000	2027
US459058HJ50	IBRD 1 3/4 10/23/29	92.227278	1.7500	2029
US459058JC89	IBRD 0 7/8 05/14/30	87.667097	0.8750	2030
US459058JF11	IBRD Float 08/19/27	100.268968	5.5140	2027
US459058JG93	IBRD 0 3/4 08/26/30	86.607583	0.7500	2030
US459058JN45	IBRD 0 3/4 11/24/27	95.084500	0.7500	2027
US459058JR58	IBRD 1 1/4 02/10/31	87.513028	1.2500	2031
US459058JU87	IBRD Float 02/11/31	100.260427	0.4280	2031
US459058JW44	IBRD 1 3/8 04/20/28	95.097569	1.3750	2028
US459058JX27	IBRD 0 7/8 07/15/26	99.888833	0.8750	2026
US459058JZ74	IBRD 1 1/8 09/13/28	93.621000	1.1250	2028
US459058KA05	IBRD 1 5/8 11/03/31	86.921583	1.6250	2031
US459058KD44	IBRD Float 11/22/28	100.108268	3.9680	2028
US459058KG74	IBRD Float 06/15/26	100.717040	5.1190	2026
US459058KH57	IBRD Float 01/24/29	100.437163	3.8640	2029
US459058KJ14	IBRD 3 1/8 06/15/27	100.317000	3.1250	2027
US459058KK86	IBRD Float 09/23/26	100.720853	5.5390	2026
US459058KL69	IBRD 3 5/8 09/21/29	98.657333	3.6250	2029
US459058KN26	IBRD Float 01/12/27	100.588756	5.2560	2027
US459058KQ56	IBRD 3 7/8 02/14/30	99.686681	3.8750	2030
US459058KT95	IBRD 3 1/2 07/12/28	99.958750	3.5000	2028

Security Number	Collateral Description	Price	InterestRate	End Year
US459058KU68	IBRD 4 07/25/30	100.319056	4.0000	2030
US459058KW25	IBRD 4 5/8 08/01/28	102.425028	4.6250	2028
US459058KX08	IBRD Float 10/04/30	100.987652	5.8090	2030
US459058KY80	IBRD 4 3/4 11/14/33	101.808528	4.7500	2033
US459058LA95	IBRD 4 01/10/31	100.337722	4.0000	2031
US459058LD35	IBRD Float 02/23/27	100.078334	5.3400	2027
US459058LF82	IBRD 4 1/2 04/10/31	101.504500	4.5000	2031
US459058LG65	IBRD Float 05/15/28	100.215485	5.6450	2028
US459058LH49	IBRD Float 06/15/27	100.784784	5.6410	2027
US459058LK77	IBRD 4 08/27/26	100.967000	4.0000	2026
US459058LL50	IBRD 3 7/8 08/28/34	96.539486	3.8750	2034
US459058LN17	IBRD 3 7/8 10/16/29	99.183569	3.8750	2029
US459058LP64	IBRD Float 11/18/27	100.108184	4.8090	2027
US459058LQ48	IBRD 4 5/8 01/15/32	102.930583	4.6250	2032
US459058LR21	IBRD 4 1/8 03/20/30	100.192708	4.1250	2030
US459058LT86	IBRD 3 5/8 05/05/28	99.217278	3.6250	2028
US459058LU59	IBRD 4 05/06/32	98.170333	4.0000	2032
US459058LX98	IBRD Float 09/23/32	101.061160	4.9040	2032
US459058LY71	IBRD 3 1/2 10/28/30	97.177944	3.5000	2030
US45906M3D11	IBRD 2 1/2 03/29/32	90.704028	2.5000	2032
US45906M4C29	IBRD 5 3/4 06/15/26	99.850000	5.7500	2026
US45906M4T53	IBRD 5.67 02/01/34	99.372500	5.6700	2034
US45906M5H07	IBRD 5.17 04/24/29	100.456417	5.1700	2029
US45906M6D83	IBRD 4 5/8 07/18/28	99.850000	4.6250	2028
US45906M6E66	IBRD 4.4 08/14/28	99.850000	4.4000	2028
US45906M6F32	IBRD 4 3/4 08/21/35	101.744472	4.7500	2035

Security Number	Collateral Description	Price	InterestRate	End Year
US45906M6U09	IBRD 4 1/2 05/20/36	99.402750	4.5000	2036



Spain Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
ES0000011868	SPGB 6 01/31/29	110.295788	6.0000	2029
ES00000120N0	SPGB 4.9 07/30/40	116.437247	4.9000	2040
ES00000121S7	SPGB 4.7 07/30/41	113.852267	4.7000	2041
ES00000123C7	SPGB 5.9 07/30/26	105.376144	5.9000	2026
ES0000012411	SPGB 5 3/4 07/30/32	119.948034	5.7500	2032
ES00000124C5	SPGB 5.15 10/31/28	108.555404	5.1500	2028
ES00000124H4	SPGB 5.15 10/31/44	118.914404	5.1500	2044
ES00000126D8	SPGB 4 10/31/64	105.035911	4.0000	2064
ES00000127A2	SPGB 1.95 07/30/30	98.139925	1.9500	2030
ES00000128C6	SPGB 2.9 10/31/46	86.560548	2.9000	2046
ES00000128E2	SPGB 3.45 07/30/66	88.811521	3.4500	2066
ES00000128H5	SPGB 1.3 10/31/26	100.162884	1.3000	2026
ES00000128P8	SPGB 1 1/2 04/30/27	99.046568	1.5000	2027
ES00000128Q6	SPGB 2.35 07/30/33	96.865884	2.3500	2033
ES0000012932	SPGB 4.2 01/31/37	107.172301	4.2000	2037
ES0000012A89	SPGB 1.45 10/31/27	99.123774	1.4500	2027
ES0000012B39	SPGB 1.4 04/30/28	97.728397	1.4000	2028
ES0000012B47	SPGB 2.7 10/31/48	82.104527	2.7000	2048
ES0000012B88	SPGB 1.4 07/30/28	98.391856	1.4000	2028
ES0000012E51	SPGB 1.45 04/30/29	96.530233	1.4500	2029
ES0000012E69	SPGB 1.85 07/30/35	89.753185	1.8500	2035
ES0000012F43	SPGB 0.6 10/31/29	93.284562	0.6000	2029
ES0000012F76	SPGB 0 1/2 04/30/30	91.532856	0.5000	2030



Security Number	Collateral Description	Price	InterestRate	End Year
ES0000012G00	SPGB 1 10/31/50	53.323603	1.0000	2050
ES0000012G26	SPGB 0.8 07/30/27	98.511418	0.8000	2027
ES0000012G34	SPGB 1 1/4 10/31/30	94.026753	1.2500	2030
ES0000012G42	SPGB 1.2 10/31/40	72.019123	1.2000	2040
ES0000012H41	SPGB 0.1 04/30/31	87.237671	0.1000	2031
ES0000012H58	SPGB 1.45 10/31/71	46.453274	1.4500	2071
ES0000012I08	SPGB 0 01/31/28	95.654000	0.0000	2028
ES0000012I24	SPGB 0.85 07/30/37	75.548288	0.8500	2037
ES0000012I32	SPGB 0 1/2 10/31/31	88.084301	0.5000	2031
ES0000012J07	SPGB 1 07/30/42	66.340397	1.0000	2042
ES0000012J15	SPGB 0 01/31/27	98.217000	0.0000	2027
ES0000012K20	SPGB 0.7 04/30/32	87.611699	0.7000	2032
ES0000012K46	SPGB 1.9 10/31/52	65.734945	1.9000	2052
ES0000012K53	SPGB 0.8 07/30/29	94.684418	0.8000	2029
ES0000012K61	SPGB 2.55 10/31/32	98.443637	2.5500	2032
ES0000012K95	SPGB 3.45 07/30/43	96.884021	3.4500	2043
ES0000012L52	SPGB 3.15 04/30/33	100.331144	3.1500	2033
ES0000012L60	SPGB 3.9 07/30/39	104.980849	3.9000	2039
ES0000012L78	SPGB 3.55 10/31/33	104.374490	3.5500	2033
ES0000012M51	SPGB 3 1/2 05/31/29	102.082000	3.5000	2029
ES0000012M77	SPGB 2 1/2 05/31/27	99.800500	2.5000	2027
ES0000012M85	SPGB 3 1/4 04/30/34	100.253815	3.2500	2034
ES0000012M93	SPGB 4 10/31/54	99.985911	4.0000	2054
ES0000012N35	SPGB 3.45 10/31/34	103.115479	3.4500	2034
ES0000012N43	SPGB 3.1 07/30/31	103.259932	3.1000	2031
ES0000012O00	SPGB 2.7 01/31/30	100.408479	2.7000	2030

Security Number	Collateral Description	Price	InterestRate	End Year
ES0000012O59	SPGB 2.4 05/31/28	99.343000	2.4000	2028
ES0000012O67	SPGB 3.15 04/30/35	98.810144	3.1500	2035
ES0000012O75	SPGB 3 1/2 01/31/41	97.426418	3.5000	2041
ES0000012P33	SPGB 3.2 10/31/35	100.259329	3.2000	2035
ES0000012P74	SPGB 3 01/31/33	100.227644	3.0000	2033
ES0000012P90	SPGB 2.35 03/31/29	99.176425	2.3500	2029
ES0000012Q08	SPGB 3.3 04/30/36	99.054151	3.3000	2036
ES0000012Q16	SPGB 2.6 05/31/31	98.423500	2.6000	2031
ES0000012R56	SPGB 3.95 10/31/56	96.650685	3.9500	2056
ES0L02606058	SGLT 0 06/05/26	99.905500	0.0000	2026
ES0L02607106	SGLT 0 07/10/26	99.698000	0.0000	2026
ES0L02608070	SGLT 0 08/07/26	99.516000	0.0000	2026
ES0L02609045	SGLT 0 09/04/26	99.336500	0.0000	2026
ES0L02610092	SGLT 0 10/09/26	99.099000	0.0000	2026
ES0L02611066	SGLT 0 11/06/26	98.902000	0.0000	2026
ES0L02612049	SGLT 0 12/04/26	98.708000	0.0000	2026
ES0L02701156	SGLT 0 01/15/27	98.406000	0.0000	2027
ES0L02702055	SGLT 0 02/05/27	98.250000	0.0000	2027
ES0L02703053	SGLT 0 03/05/27	98.076500	0.0000	2027
ES0L02704093	SGLT 0 04/09/27	97.790000	0.0000	2027
ES0L02705074	SGLT 0 05/07/27	97.585500	0.0000	2027

Sweden Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
SE0002829192	SGB 3 1/2 03/30/39 #1053	107.613889	3.5000	2039
SE0004517290	SGB 2 1/4 06/01/32 #1056	98.787250	2.2500	2032
SE0007125927	SGB 1 11/12/26 #1059	100.054944	1.0000	2026
SE0009496367	SGB 0 3/4 05/12/28 #1060	97.268833	0.7500	2028
SE0011281922	SGB 0 3/4 11/12/29 #1061	95.307833	0.7500	2029
SE0013935319	SGB 0 1/8 05/12/31 #1062	89.505306	0.1250	2031
SE0015193313	SGB 0 1/2 11/24/45 #1063	64.074056	0.5000	2045
SE0017830730	SGB 1 3/4 11/11/33 #1065	95.444889	1.7500	2033
SE0021308541	SGB 2 1/4 05/11/35 #1066	96.894500	2.2500	2035
SE0025137862	SGB 2 1/2 10/15/36 #1067	99.273861	2.5000	2036
SE0025198237	SWTB 0 06/17/26	99.849000	0.0000	2026
SE0026142598	SWTB 0 09/16/26	99.377500	0.0000	2026
SE0027099375	SWTB 0 12/16/26	98.860500	0.0000	2026
SE0028000281	SGB 2 3/4 02/09/37 #1068	100.657639	2.7500	2037
SE0028001073	SWTB 0 03/17/27	98.323000	0.0000	2027
SE0028355024	SWTB 0 07/15/26	99.705000	0.0000	2026
SE0028778225	SWTB 0 08/19/26	99.524500	0.0000	2026
XS2226974504	SWED 0 1/8 09/09/30	91.076431	0.1250	2030

Sweden Inflation Linked

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
SE0000556599	SGBI 3 1/2 12/01/28 #3104	175.317173	3.5000	2028
SE0007045745	SGBI 0 1/8 06/01/32 #3111	128.106000	0.1250	2032
SE0009548704	SGBI 0 1/8 12/01/27 #3113	128.692905	0.1250	2027
SE0016786560	SGBI 0 1/8 06/01/39 #3115	108.052500	0.1250	2039
SE0023848130	SGBI 0 3/4 06/01/36 #3116	97.138000	0.7500	2036

Switzerland Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
CH0008680370	SWISS 4 04/08/28	107.654056	4.0000	2028
CH0015803239	SWISS 3 1/2 04/08/33	121.341111	3.5000	2033
CH0024524966	SWISS 2 1/2 03/08/36	119.445556	2.5000	2036
CH0031835561	SWISS 3 1/4 06/27/27	106.407194	3.2500	2027
CH0127181029	SWISS 2 1/4 06/22/31	111.714000	2.2500	2031
CH0127181169	SWISS 1 1/2 04/30/42	111.967667	1.5000	2042
CH0127181193	SWISS 1 1/4 06/27/37	108.354306	1.2500	2037
CH0224397007	SWISS 2 06/25/64	144.768000	2.0000	2064
CH0224397171	SWISS 0 1/2 05/27/30	100.912389	0.5000	2030
CH0224397346	SWISS 0 06/22/29	99.270000	0.0000	2029
CH0344958498	SWISS 0 1/2 06/28/45	96.004333	0.5000	2045
CH0344958688	SWISS 0 1/2 06/27/32	101.136722	0.5000	2032
CH0440081393	SWISS 0 06/26/34	96.335000	0.0000	2034
CH0440081401	SWISS 0 07/24/39	91.839000	0.0000	2039
CH0440081567	SWISS 1 1/2 10/26/38	111.328333	1.5000	2038
CH0557778310	SWISS 0 1/4 06/23/35	98.082639	0.2500	2035
CH0557779003	SWISS 0 7/8 05/22/47	102.338083	0.8750	2047
CH1307181300	SWISTB 0 07/09/26	99.963000	0.0000	2026
CH1307181318	SWISTB 0 07/16/26	99.965000	0.0000	2026



UK Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
GB0002404191	UKT 6 12/07/28	104.215000	6.0000	2028
GB0004893086	UKT 4 1/4 06/07/32	98.721500	4.2500	2032
GB0032452392	UKT 4 1/4 03/07/36	95.721462	4.2500	2036
GB00B00NY175	UKT 4 3/4 12/07/38	96.365000	4.7500	2038
GB00B06YGN05	UKT 4 1/4 12/07/55	80.739500	4.2500	2055
GB00B128DP45	UKT 4 1/4 12/07/46	84.421500	4.2500	2046
GB00B16NNR78	UKT 4 1/4 12/07/27	99.989500	4.2500	2027
GB00B1VWPJ53	UKT 4 1/2 12/07/42	90.345000	4.5000	2042
GB00B24FF097	UKT 4 3/4 12/07/30	101.700500	4.7500	2030
GB00B39R3707	UKT 4 1/4 12/07/49	82.890000	4.2500	2049
GB00B3KJDS62	UKT 4 1/4 09/07/39	91.895462	4.2500	2039
GB00B52WS153	UKT 4 1/2 09/07/34	99.200489	4.5000	2034
GB00B54QLM75	UKT 4 01/22/60	77.725215	4.0000	2060
GB00B6460505	UKT 4 1/4 12/07/40	89.671000	4.2500	2040
GB00B6RNH572	UKT 3 3/4 07/22/52	76.194890	3.7500	2052
GB00B84Z9V04	UKT 3 1/4 01/22/44	76.117738	3.2500	2044
GB00BBJNQY21	UKT 3 1/2 07/22/68	68.641064	3.5000	2068
GB00BD0XH204	UKT 1 3/4 07/22/57	44.203282	1.7500	2057
GB00BDCHBW80	UKT 1 1/2 07/22/47	50.218456	1.5000	2047
GB00BDRHNP05	UKT 1 1/4 07/22/27	97.127130	1.2500	2027
GB00BFMCN652	UKT 1 5/8 10/22/71	37.174396	1.6250	2071
GB00BFWFPP71	UKT 1 3/4 01/22/49	51.670782	1.7500	2049
GB00BFX0ZL78	UKT 1 5/8 10/22/28	94.279896	1.6250	2028

Security Number	Collateral Description	Price	InterestRate	End Year
GB00BJLR0J16	UKT 1 5/8 10/22/54	43.903896	1.6250	2054
GB00BJMHB534	UKT 0 7/8 10/22/29	89.408675	0.8750	2029
GB00BJQWYH73	UKT 1 1/4 10/22/41	57.751036	1.2500	2041
GB00BL68HH02	UKT 0 3/8 10/22/30	84.411361	0.3750	2030
GB00BL6C7720	UKT 4 1/8 01/29/27	101.310113	4.1250	2027
GB00BLBDX619	UKT 1 1/8 10/22/2073	28.731582	1.1250	2073
GB00BLH38158	UKT 1 1/4 07/31/51	41.833552	1.2500	2051
GB00BLPK7227	UKT 0 1/2 01/31/29	90.788221	0.5000	2029
GB00BLPK7334	UKT 1 1/8 01/31/39	63.226497	1.1250	2039
GB00BM8Z2S21	UKT 0 7/8 07/31/33	77.299887	0.8750	2033
GB00BM8Z2T38	UKT 1 01/31/32	82.872942	1.0000	2032
GB00BM8Z2V59	UKT 1 1/2 07/31/53	43.308663	1.5000	2053
GB00BMBL1D50	UKT 0 1/2 10/22/61	23.320314	0.5000	2061
GB00BMBL1F74	UKT 0 5/8 10/22/50	34.505768	0.6250	2050
GB00BMBL1G81	UKT 0 1/8 01/31/28	93.642555	0.1250	2028
GB00BMF9LF76	UKT 4 10/22/63	75.886514	4.0000	2063
GB00BMF9LG83	UKT 4 1/2 06/07/28	100.336000	4.5000	2028
GB00BMGR2809	UKT 0 1/4 07/31/31	81.154611	0.2500	2031
GB00BMGR2916	UKT 0 5/8 07/31/35	69.179776	0.6250	2035
GB00BMV7TC88	UKT 3 1/4 01/31/33	93.255436	3.2500	2033
GB00BN65R313	UKT 3 1/2 01/22/45	78.123564	3.5000	2045
GB00BNNGP668	UKT 0 3/8 10/22/26	98.654361	0.3750	2026
GB00BNNGP775	UKT 0 7/8 01/31/46	44.895387	0.8750	2046
GB00BPCJD997	UKT 3 3/4 10/22/53	74.429107	3.7500	2053
GB00BPJJKN53	UKT 4 5/8 01/31/34	100.802044	4.6250	2034
GB00BPJJKP77	UKT 4 3/4 10/22/43	92.604235	4.7500	2043

Security Number	Collateral Description	Price	InterestRate	End Year
GB00BPSNB460	UKT 3 3/4 03/07/27	100.472408	3.7500	2027
GB00BPSNBB36	UKT 4 3/8 07/31/54	83.992434	4.3750	2054
GB00BPSNBF73	UKT 4 10/22/31	98.047514	4.0000	2031
GB00BQC4R999	UKT 3 3/4 01/29/38	89.251876	3.7500	2038
GB00BQC82B83	UKT 4 1/8 07/22/29	100.704878	4.1250	2029
GB00BQC82C90	UKT 4 1/4 07/31/34	97.808878	4.2500	2034
GB00BQC82D08	UKT 4 3/8 01/31/40	93.005934	4.3750	2040
GB00BSGN9349	UKTB 0 07/13/26	99.461250	0.0000	2026
GB00BSGNLX88	UKTB 0 08/17/26	99.090500	0.0000	2026
GB00BSGP4801	UKTB 0 10/19/26	98.399750	0.0000	2026
GB00BSGPJG32	UKTB 0 06/15/26	99.756000	0.0000	2026
GB00BSGPL455	UKTB 0 06/22/26	99.684000	0.0000	2026
GB00BSGPMK80	UKTB 0 06/29/26	99.609000	0.0000	2026
GB00BSGPRS12	UKTB 0 07/20/26	99.387000	0.0000	2026
GB00BSGPTH47	UKTB 0 07/27/26	99.311750	0.0000	2026
GB00BSGPWD12	UKTB 0 08/03/26	99.236500	0.0000	2026
GB00BSGPYF75	UKTB 0 08/10/26	99.162500	0.0000	2026
GB00BSGQ2B23	UKTB 0 08/24/26	99.012500	0.0000	2026
GB00BSGQ3Y25	UKTB 0 09/01/26	98.926750	0.0000	2026
GB00BSGQ5138	UKTB 0 09/07/26	98.862000	0.0000	2026
GB00BSGQ7068	UKTB 0 09/14/26	98.786250	0.0000	2026
GB00BSGQ8Z86	UKTB 0 09/21/26	98.709750	0.0000	2026
GB00BSGQBJ36	UKTB 0 09/28/26	98.635000	0.0000	2026
GB00BSGQD757	UKTB 0 07/06/26	99.534000	0.0000	2026
GB00BSGQD864	UKTB 0 10/05/26	98.557000	0.0000	2026
GB00BSGQFR99	UKTB 0 10/12/26	98.476750	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
GB00BSGQKS59	UKTB 0 10/26/26	98.322000	0.0000	2026
GB00BSGQQ650	UKTB 0 11/09/26	98.162250	0.0000	2026
GB00BSGQS474	UKTB 0 11/16/26	98.079500	0.0000	2026
GB00BSGQVF93	UKTB 0 11/23/26	98.007250	0.0000	2026
GB00BSQNR93	UKT 4 3/8 03/07/28	101.047476	4.3750	2028
GB00BSQNRD01	UKT 4 3/8 03/07/30	100.901976	4.3750	2030
GB00BT7J0027	UKT 4 1/2 03/07/35	98.581489	4.5000	2035
GB00BT7J0241	UKT 5 3/8 01/31/56	98.658376	5.3750	2056
GB00BTXS1K06	UKT 4 3/4 10/22/35	99.330235	4.7500	2035
GB00BVP99566	UKT 4 05/22/29	99.027848	4.0000	2029
GB00BVP99673	UKT 4 1/8 03/07/31	99.536448	4.1250	2031
GB00BVP99780	UKT 4 1/8 03/07/33	98.014948	4.1250	2033
GB00BVP99897	UKT 5 1/4 01/31/41	101.164820	5.2500	2041
GB00BVP99905	UKT 4 5/8 03/07/37	97.494231	4.6250	2037
GB00BWB1N39	UKT 4 7/8 07/31/36	99.704108	4.8750	2036
GB00BYMZ75	UKT 2 1/2 07/22/65	52.712760	2.5000	2065
GB00BYZW3G56	UKT 1 1/2 07/22/26	100.122956	1.5000	2026
GB00BZB26Y51	UKT 1 3/4 09/07/37	72.242190	1.7500	2037

UK Inflation Linked

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
GB0008932666	UKTI 4 1/8 07/22/30	347.687243	4.1250	2030
GB0031790826	UKTI 2 01/26/35	245.135407	2.0000	2035
GB00B0CNHZ09	UKTI 1 1/4 11/22/55	166.931618	1.2500	2055
GB00B128DH60	UKTI 1 1/4 11/22/27	217.255288	1.2500	2027
GB00B1L6W962	UKTI 1 1/8 11/22/37	190.733881	1.1250	2037
GB00B24FFM16	UKTI 0 3/4 11/22/47	147.366444	0.7500	2047
GB00B3D4VD98	UKTI 1 1/4 11/22/32	192.680616	1.2500	2032
GB00B3LZBF68	UKTI 0 5/8 03/22/40	159.241964	0.6250	2040
GB00B3MYD345	UKTI 0 5/8 11/22/42	154.174969	0.6250	2042
GB00B3Y1JG82	UKTI 0 1/8 03/22/29	172.290190	0.1250	2029
GB00B421JZ66	UKTI 0 1/2 03/22/50	129.122345	0.5000	2050
GB00B46CGH68	UKTI 0 3/4 03/22/34	169.894444	0.7500	2034
GB00B4PTCY75	UKTI 0 3/8 03/22/62	96.032576	0.3750	2062
GB00B73ZYW09	UKTI 0 1/4 03/22/52	102.249144	0.2500	2052
GB00B7RN0G65	UKTI 0 1/8 03/22/44	118.012206	0.1250	2044
GB00BD9MZZ71	UKTI 0 1/8 11/22/65	73.624922	0.1250	2065
GB00BDX8CX86	UKTI 0 1/8 03/22/68	75.332371	0.1250	2068
GB00BGDYHF49	UKTI 0 1/8 08/10/41	110.514127	0.1250	2041
GB00BLH38265	UKTI 0 1/8 03/22/39	110.355888	0.1250	2039
GB00BM8Z2W66	UKTI 0 1/8 03/22/2073	63.827573	0.1250	2073
GB00BMF9LH90	UKTI 0 5/8 03/22/45	85.372705	0.6250	2045
GB00BMF9LJ15	UKTI 0 3/4 11/22/33	106.948508	0.7500	2033
GB00BMY62Z61	UKTI 1 3/4 09/22/38	102.995264	1.7500	2038

Security Number	Collateral Description	Price	InterestRate	End Year
GB00BNNGP551	UKTI 0 1/8 08/10/31	136.015038	0.1250	2031
GB00BNNGP882	UKTI 0 1/8 03/22/51	82.243037	0.1250	2051
GB00BP9DLZ64	UKTI 0 1/8 03/22/58	83.639596	0.1250	2058
GB00BPSNBG80	UKTI 1 1/4 11/22/54	84.956341	1.2500	2054
GB00BT7HZZ68	UKTI 1 1/8 09/22/35	102.016462	1.1250	2035
GB00BT7J0134	UKTI 1 7/8 09/22/49	97.563880	1.8750	2049
GB00BYMWG366	UKTI 0 1/8 03/22/46	105.268845	0.1250	2046
GB00BYVP4K94	UKTI 0 1/8 11/22/56	82.422271	0.1250	2056
GB00BYZW3J87	UKTI 0 1/8 11/22/36	135.257994	0.1250	2036
GB00BZ13DV40	UKTI 0 1/8 08/10/48	93.374337	0.1250	2048
GB00BZ1NTB69	UKTI 0 1/8 08/10/28	148.174266	0.1250	2028

USA Conventional

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
US912797QX89	B 06/11/26	99.809203	0.0000	2026
US912797RF64	B 07/09/26	99.523058	0.0000	2026
US912797RG48	B 08/06/26	99.242708	0.0000	2026
US912797RS85	B 09/03/26	98.953803	0.0000	2026
US912797SA68	B 10/01/26	98.660075	0.0000	2026
US912797SK41	B 10/29/26	98.360592	0.0000	2026
US912797SU23	B 11/27/26	98.059508	0.0000	2026
US912797SX61	B 06/04/26	99.879990	0.0000	2026
US912797TC16	B 12/24/26	97.818208	0.0000	2026
US912797TD98	B 06/18/26	99.736529	0.0000	2026
US912797TE71	B 06/25/26	99.667006	0.0000	2026
US912797TF47	B 07/02/26	99.594167	0.0000	2026
US912797TM97	B 01/21/27	97.528681	0.0000	2027
US912797TN70	B 07/16/26	99.453739	0.0000	2026
US912797TP29	B 07/23/26	99.381056	0.0000	2026
US912797TQ02	B 07/30/26	99.310638	0.0000	2026
US912797TU14	B 06/02/26	99.899847	0.0000	2026
US912797TV96	B 02/18/27	97.217589	0.0000	2027
US912797TW79	B 08/13/26	99.171551	0.0000	2026
US912797TX52	B 08/20/26	99.094367	0.0000	2026
US912797TY36	B 08/27/26	99.027740	0.0000	2026
US912797TZ01	B 06/09/26	99.829233	0.0000	2026
US912797UA31	B 06/16/26	99.757599	0.0000	2026

Security Number	Collateral Description	Price	InterestRate	End Year
US912797UB14	B 06/23/26	99.685125	0.0000	2026
US912797UC96	B 06/30/26	99.615692	0.0000	2026
US912797UD79	B 03/18/27	96.907917	0.0000	2027
US912797UE52	B 04/15/27	96.565869	0.0000	2027
US912797UF28	B 09/10/26	98.879875	0.0000	2026
US912797UG01	B 09/17/26	98.800911	0.0000	2026
US912797UH83	B 09/24/26	98.732068	0.0000	2026
US912797UJ40	B 10/08/26	98.588043	0.0000	2026
US912797UK13	B 10/15/26	98.509944	0.0000	2026
US912797UL95	B 10/22/26	98.434675	0.0000	2026
US912797UM78	B 11/05/26	98.285215	0.0000	2026
US912797UN51	B 07/07/26	99.543889	0.0000	2026
US912797UP00	B 07/14/26	99.473276	0.0000	2026
US912797UQ82	B 07/21/26	99.399575	0.0000	2026
US912797UR65	B 07/28/26	99.332883	0.0000	2026
US912797US49	B 08/04/26	99.263956	0.0000	2026
US912797UT22	B 08/11/26	99.192292	0.0000	2026
US912797UU94	B 08/18/26	99.121914	0.0000	2026
US912797UV77	B 08/25/26	99.049246	0.0000	2026
US912797UW50	B 09/01/26	98.974267	0.0000	2026
US912797UY17	B 11/12/26	98.212600	0.0000	2026
US912797UZ81	B 11/19/26	98.132431	0.0000	2026
US912797VB05	B 09/08/26	98.896682	0.0000	2026
US912810EX29	T 6 3/4 08/15/26	102.383287	6.7500	2026
US912810EY02	T 6 1/2 11/15/26	101.239301	6.5000	2026
US912810EZ76	T 6 5/8 02/15/27	103.676537	6.6250	2027

Security Number	Collateral Description	Price	InterestRate	End Year
US912810FB99	T 6 1/8 11/15/27	103.008322	6.1250	2027
US912810FE39	T 5 1/2 08/15/28	104.335311	5.5000	2028
US912810FF04	T 5 1/4 11/15/28	102.757134	5.2500	2028
US912810FG86	T 5 1/4 02/15/29	104.519467	5.2500	2029
US912810FJ26	T 6 1/8 08/15/29	107.560472	6.1250	2029
US912810FM54	T 6 1/4 05/15/30	107.703804	6.2500	2030
US912810FP85	T 5 3/8 02/15/31	106.523093	5.3750	2031
US912810FT08	T 4 1/2 02/15/36	101.818025	4.5000	2036
US912810PT97	T 4 3/4 02/15/37	103.379964	4.7500	2037
US912810PU60	T 5 05/15/37	104.413043	5.0000	2037
US912810PW27	T 4 3/8 02/15/38	99.548774	4.3750	2038
US912810PX00	T 4 1/2 05/15/38	99.342052	4.5000	2038
US912810QA97	T 3 1/2 02/15/39	89.859332	3.5000	2039
US912810QB70	T 4 1/4 05/15/39	95.685462	4.2500	2039
US912810QC53	T 4 1/2 08/15/39	98.821932	4.5000	2039
US912810QD37	T 4 3/8 11/15/39	96.205163	4.3750	2039
US912810QE10	T 4 5/8 02/15/40	99.681026	4.6250	2040
US912810QH41	T 4 3/8 05/15/40	95.775476	4.3750	2040
US912810QK79	T 3 7/8 08/15/40	91.268646	3.8750	2040
US912810QL52	T 4 1/4 11/15/40	93.982337	4.2500	2040
US912810QN19	T 4 3/4 02/15/41	100.286214	4.7500	2041
US912810QQ40	T 4 3/8 05/15/41	94.892663	4.3750	2041
US912810QS06	T 3 3/4 08/15/41	88.819709	3.7500	2041
US912810QT88	T 3 1/8 11/15/41	80.672215	3.1250	2041
US912810QU51	T 3 1/8 02/15/42	81.043767	3.1250	2042
US912810QW18	T 3 05/15/42	78.566576	3.0000	2042

Security Number	Collateral Description	Price	InterestRate	End Year
US912810QX90	T 2 3/4 08/15/42	76.048515	2.7500	2042
US912810QY73	T 2 3/4 11/15/42	74.964674	2.7500	2042
US912810QZ49	T 3 1/8 02/15/43	79.668767	3.1250	2043
US912810RB61	T 2 7/8 05/15/43	75.710938	2.8750	2043
US912810RC45	T 3 5/8 08/15/43	85.050458	3.6250	2043
US912810RD28	T 3 3/4 11/15/43	85.403533	3.7500	2043
US912810RE01	T 3 5/8 02/15/44	84.581708	3.6250	2044
US912810RG58	T 3 3/8 05/15/44	80.492867	3.3750	2044
US912810RH32	T 3 1/8 08/15/44	77.957830	3.1250	2044
US912810RJ97	T 3 11/15/44	75.402514	3.0000	2044
US912810RK60	T 2 1/2 02/15/45	69.603764	2.5000	2045
US912810RM27	T 3 05/15/45	74.863451	3.0000	2045
US912810RN00	T 2 7/8 08/15/45	73.786516	2.8750	2045
US912810RP57	T 3 11/15/45	74.379076	3.0000	2045
US912810RQ31	T 2 1/2 02/15/46	68.447514	2.5000	2046
US912810RS96	T 2 1/2 05/15/46	67.581522	2.5000	2046
US912810RT79	T 2 1/4 08/15/46	64.510575	2.2500	2046
US912810RU43	T 2 7/8 11/15/46	71.773438	2.8750	2046
US912810RV26	T 3 02/15/47	73.915142	3.0000	2047
US912810RX81	T 3 05/15/47	72.988451	3.0000	2047
US912810RY64	T 2 3/4 08/15/47	70.142265	2.7500	2047
US912810RZ30	T 2 3/4 11/15/47	69.238112	2.7500	2047
US912810SA79	T 3 02/15/48	73.087017	3.0000	2048
US912810SC36	T 3 1/8 05/15/48	73.859715	3.1250	2048
US912810SD19	T 3 08/15/48	72.704205	3.0000	2048
US912810SE91	T 3 3/8 11/15/48	76.930367	3.3750	2048

Security Number	Collateral Description	Price	InterestRate	End Year
US912810SF66	T 3 02/15/49	72.360455	3.0000	2049
US912810SH23	T 2 7/8 05/15/49	69.726563	2.8750	2049
US912810SJ88	T 2 1/4 08/15/49	61.487137	2.2500	2049
US912810SK51	T 2 3/8 11/15/49	62.405571	2.3750	2049
US912810SL35	T 2 02/15/50	57.479886	2.0000	2050
US912810SN90	T 1 1/4 05/15/50	46.361074	1.2500	2050
US912810SP49	T 1 3/8 08/15/50	48.141446	1.3750	2050
US912810SQ22	T 1 1/8 08/15/40	61.837319	1.1250	2040
US912810SR05	T 1 1/8 05/15/40	62.216373	1.1250	2040
US912810SS87	T 1 5/8 11/15/50	51.006114	1.6250	2050
US912810ST60	T 1 3/8 11/15/40	63.599525	1.3750	2040
US912810SU34	T 1 7/8 02/15/51	54.757510	1.8750	2051
US912810SW99	T 1 7/8 02/15/41	68.827823	1.8750	2041
US912810SX72	T 2 1/4 05/15/51	61.218071	2.3750	2051
US912810SY55	T 2 1/4 05/15/41	71.940558	2.2500	2041
US912810SZ21	T 2 08/15/51	56.159574	2.0000	2051
US912810TA60	T 1 3/4 08/15/41	66.417948	1.7500	2041
US912810TB44	T 1 7/8 11/15/51	53.678329	1.8750	2051
US912810TC27	T 2 11/15/41	68.237092	2.0000	2041
US912810TD00	T 2 1/4 02/15/52	59.448075	2.2500	2052
US912810TF57	T 2 3/8 02/15/42	72.522013	2.3750	2042
US912810TG31	T 2 7/8 05/15/52	67.843750	2.8750	2052
US912810TH14	T 3 1/4 05/15/42	81.352072	3.2500	2042
US912810TJ79	T 3 08/15/52	70.274517	3.0000	2052
US912810TK43	T 3 3/8 08/15/42	83.277582	3.3750	2042
US912810TL26	T 4 11/15/52	84.130435	4.0000	2052

Security Number	Collateral Description	Price	InterestRate	End Year
US912810TM09	T 4 11/15/42	89.271060	4.0000	2042
US912810TN81	T 3 5/8 02/15/53	79.425458	3.6250	2053
US912810TQ13	T 3 7/8 02/15/43	88.549896	3.8750	2043
US912810TR95	T 3 5/8 05/15/53	78.469770	3.6250	2053
US912810TS78	T 3 7/8 05/15/43	87.352922	3.8750	2043
US912810TT51	T 4 1/8 08/15/53	86.893086	4.1250	2053
US912810TU25	T 4 3/8 08/15/43	94.056587	4.3750	2043
US912810TV08	T 4 3/4 11/15/53	95.248641	4.7500	2053
US912810TW80	T 4 3/4 11/15/43	97.303329	4.7500	2043
US912810TX63	T 4 1/4 02/15/54	88.763898	4.2500	2054
US912810TZ12	T 4 1/2 02/15/44	95.263338	4.5000	2044
US912810UA42	T 4 5/8 05/15/54	93.432065	4.6250	2054
US912810UB25	T 4 5/8 05/15/44	95.525815	4.6250	2044
US912810UC08	T 4 1/4 08/15/54	88.779523	4.2500	2054
US912810UD80	T 4 1/8 08/15/44	90.338398	4.1250	2044
US912810UE63	T 4 1/2 11/15/54	91.506114	4.5000	2054
US912810UF39	T 4 5/8 11/15/44	95.275815	4.6250	2044
US912810UG12	T 4 5/8 02/15/55	94.587276	4.6250	2055
US912810UJ50	T 4 3/4 02/15/45	97.887776	4.7500	2045
US912810UK24	T 4 3/4 05/15/55	95.373641	4.7500	2055
US912810UL07	T 5 05/15/45	99.733356	5.0000	2045
US912810UM89	T 4 3/4 08/15/55	96.590901	4.7500	2055
US912810UN62	T 4 7/8 08/15/45	99.313277	4.8750	2045
US912810UP11	T 4 5/8 11/15/55	93.525815	4.6250	2055
US912810UQ93	T 4 5/8 11/15/45	94.885190	4.6250	2045
US912810UR76	T 4 3/4 02/15/56	96.684651	4.7500	2056

Security Number	Collateral Description	Price	InterestRate	End Year
US912810UT33	T 4 5/8 02/15/46	95.970089	4.6250	2046
US912810UU06	T 5 05/15/56	99.405231	5.0000	2056
US912810UV88	T 5 05/15/46	99.660666	5.0000	2046
US9128282A70	T 1 1/2 08/15/26	99.876321	1.5000	2026
US9128282R06	T 2 1/4 08/15/27	98.566044	2.2500	2027
US9128283F58	T 2 1/4 11/15/27	97.542901	2.2500	2027
US9128283W81	T 2 3/4 02/15/28	98.600078	2.7500	2028
US9128284N73	T 2 7/8 05/15/28	97.844531	2.8750	2028
US9128284V99	T 2 7/8 08/15/28	98.267767	2.8750	2028
US9128285M81	T 3 1/8 11/15/28	97.837059	3.1250	2028
US9128286B18	T 2 5/8 02/15/29	96.940203	2.6250	2029
US9128286T26	T 2 3/8 05/15/29	95.269634	2.3750	2029
US9128287B09	T 1 7/8 06/30/26	100.549286	1.8750	2026
US912828U246	T 2 11/15/26	99.196858	2.0000	2026
US912828V988	T 2 1/4 02/15/27	99.462528	2.2500	2027
US912828X885	T 2 3/8 05/15/27	98.564556	2.3750	2027
US912828Y958	T 1 7/8 07/31/26	100.238329	1.8750	2026
US912828YB05	T 1 5/8 08/15/29	93.003385	1.6250	2029
US912828YD60	T 1 3/8 08/31/26	99.679195	1.3750	2026
US912828YG91	T 1 5/8 09/30/26	99.492137	1.6250	2026
US912828YQ73	T 1 5/8 10/31/26	99.159070	1.6250	2026
US912828YS30	T 1 3/4 11/15/29	92.427378	1.7500	2029
US912828YU85	T 1 5/8 11/30/26	99.684096	1.6250	2026
US912828YX25	T 1 3/4 12/31/26	99.469229	1.7500	2026
US912828Z781	T 1 1/2 01/31/27	98.887694	1.5000	2027
US912828Z948	T 1 1/2 02/15/30	91.366946	1.5000	2030

Security Number	Collateral Description	Price	InterestRate	End Year
US912828ZB95	T 1 1/8 02/28/27	98.209257	1.1250	2027
US912828ZE35	T 0 5/8 03/31/27	97.420383	0.6250	2027
US912828ZN34	T 0 1/2 04/30/27	96.943717	0.5000	2027
US912828ZQ64	T 0 5/8 05/15/30	87.175849	0.6250	2030
US912828ZS21	T 0 1/2 05/31/27	96.835130	0.5000	2027
US912828ZV59	T 0 1/2 06/30/27	96.514368	0.5000	2027
US91282CAD39	T 0 3/8 07/31/27	95.993994	0.3750	2027
US91282CAE12	T 0 5/8 08/15/30	86.548597	0.6250	2030
US91282CAH43	T 0 1/2 08/31/27	95.858628	0.5000	2027
US91282CAL54	T 0 3/8 09/30/27	95.356059	0.3750	2027
US91282CAU53	T 0 1/2 10/31/27	95.187857	0.5000	2027
US91282CAV37	T 0 7/8 11/15/30	86.644940	0.8750	2030
US91282CAY75	T 0 5/8 11/30/27	95.341570	0.6250	2027
US91282CBB63	T 0 5/8 12/31/27	95.004580	0.6250	2027
US91282CBJ99	T 0 3/4 01/31/28	94.903222	0.7500	2028
US91282CBL46	T 1 1/8 02/15/31	87.328725	1.1250	2031
US91282CBP59	T 1 1/8 02/29/28	95.310819	1.1250	2028
US91282CBS98	T 1 1/4 03/31/28	95.216938	1.2500	2028
US91282CBZ32	T 1 1/4 04/30/28	94.897181	1.2500	2028
US91282CCB54	T 1 5/8 05/15/31	88.556115	1.6250	2031
US91282CCE93	T 1 1/4 05/31/28	95.197983	1.2500	2028
US91282CCH25	T 1 1/4 06/30/28	94.875566	1.2500	2028
US91282CCJ80	T 0 7/8 06/30/26	100.051412	0.8750	2026
US91282CCP41	T 0 5/8 07/31/26	99.617073	0.6250	2026
US91282CCR07	T 1 07/31/28	93.942317	1.0000	2028
US91282CCS89	T 1 1/4 08/15/31	86.465945	1.2500	2031

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CCV19	T 1 1/8 08/31/28	93.922147	1.1250	2028
US91282CCW91	T 0 3/4 08/31/26	99.357864	0.7500	2026
US91282CCY57	T 1 1/4 09/30/28	93.879047	1.2500	2028
US91282CCZ23	T 0 7/8 09/30/26	99.125333	0.8750	2026
US91282CDF59	T 1 1/2 10/31/28	93.859477	1.3750	2028
US91282CDG33	T 1 1/8 10/31/26	98.899729	1.1250	2026
US91282CDJ71	T 1 3/8 11/15/31	86.083900	1.3750	2031
US91282CDK45	T 1 1/4 11/30/26	99.311264	1.2500	2026
US91282CDL28	T 1 1/2 11/30/28	94.581954	1.5000	2028
US91282CDP32	T 1 3/8 12/31/28	93.902888	1.3750	2028
US91282CDQ15	T 1 1/4 12/31/26	98.982988	1.2500	2026
US91282CDW82	T 1 3/4 01/31/29	94.616242	1.7500	2029
US91282CDY49	T 1 7/8 02/15/32	88.421573	1.8750	2032
US91282CEB37	T 1 7/8 02/28/29	94.667902	1.8750	2029
US91282CEC10	T 1 7/8 02/28/27	98.947198	1.8750	2027
US91282CEE75	T 2 3/8 03/31/29	95.741752	2.3750	2029
US91282CEF41	T 2 1/2 03/31/27	99.235829	2.5000	2027
US91282CEM91	T 2 7/8 04/30/29	96.828907	2.8750	2029
US91282CEN74	T 2 3/4 04/30/27	99.128329	2.7500	2027
US91282CEP23	T 2 7/8 05/15/32	92.691407	2.8750	2032
US91282CES61	T 2 3/4 05/31/29	97.484624	2.7500	2029
US91282CET45	T 2 5/8 05/31/27	99.958264	2.6250	2027
US91282CEV90	T 3 1/4 06/30/29	98.795533	3.2500	2029
US91282CEW73	T 3 1/4 06/30/27	100.551001	3.2500	2027
US91282CFB28	T 2 3/4 07/31/27	99.458169	2.7500	2027
US91282CFC01	T 2 5/8 07/31/29	96.395067	2.6250	2029

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CFF32	T 2 3/4 08/15/32	92.325859	2.7500	2032
US91282CFH97	T 3 1/8 08/31/27	99.673846	3.1250	2027
US91282CFJ53	T 3 1/8 08/31/29	97.668377	3.1250	2029
US91282CFL00	T 3 7/8 09/30/29	99.766766	3.8750	2029
US91282CFM82	T 4 1/8 09/30/27	100.793590	4.1250	2027
US91282CFT36	T 4 10/31/29	99.831760	4.0000	2029
US91282CFU09	T 4 1/8 10/31/27	100.440149	4.1250	2027
US91282CFV81	T 4 1/8 11/15/32	99.068105	4.1250	2032
US91282CFY21	T 3 7/8 11/30/29	101.011325	3.8750	2029
US91282CFZ95	T 3 7/8 11/30/27	101.647653	3.8750	2027
US91282CGB19	T 3 7/8 12/31/29	100.643082	3.8750	2029
US91282CGC91	T 3 7/8 12/31/27	101.298941	3.8750	2027
US91282CGH88	T 3 1/2 01/31/28	100.218032	3.5000	2028
US91282CGJ45	T 3 1/2 01/31/30	98.886391	3.5000	2030
US91282CGM73	T 3 1/2 02/15/33	96.144488	3.5000	2033
US91282CGP05	T 4 02/29/28	100.857694	4.0000	2028
US91282CGQ87	T 4 02/28/30	100.408866	4.0000	2030
US91282CGS44	T 3 5/8 03/31/30	98.669237	3.6250	2030
US91282CGT27	T 3 5/8 03/31/28	99.774315	3.6250	2028
US91282CGZ86	T 3 1/2 04/30/30	97.853668	3.5000	2030
US91282CHA27	T 3 1/2 04/30/28	99.198981	3.5000	2028
US91282CHC82	T 3 3/8 05/15/33	94.274117	3.3750	2033
US91282CHE49	T 3 5/8 05/31/28	100.908212	3.6250	2028
US91282CHF14	T 3 3/4 05/31/30	100.297854	3.7500	2030
US91282CHH79	T 4 1/8 06/15/26	101.826481	4.1250	2026
US91282CHJ36	T 3 3/4 06/30/30	99.936072	3.7500	2030

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CHK09	T 4 06/30/28	101.476653	4.0000	2028
US91282CHM64	T 4 1/2 07/15/26	101.700259	4.5000	2026
US91282CHQ78	T 4 1/8 07/31/28	101.408542	4.1250	2028
US91282CHR51	T 4 07/31/30	100.605206	4.0000	2030
US91282CHT18	T 3 7/8 08/15/33	98.026459	3.8750	2033
US91282CHU80	T 4 3/8 08/15/26	101.303462	4.3750	2026
US91282CHW47	T 4 1/8 08/31/30	100.739538	4.1250	2030
US91282CHX20	T 4 3/8 08/31/28	101.652446	4.3750	2028
US91282CHY03	T 4 5/8 09/15/26	101.142850	4.6250	2026
US91282CHZ77	T 4 5/8 09/30/30	102.449975	4.6250	2030
US91282CJA09	T 4 5/8 09/30/28	101.908569	4.6250	2028
US91282CJC64	T 4 5/8 10/15/26	100.822535	4.6250	2026
US91282CJF95	T 4 7/8 10/31/28	102.127990	4.8750	2028
US91282CJG78	T 4 7/8 10/31/30	103.099084	4.8750	2030
US91282CJJ18	T 4 1/2 11/15/33	100.865489	4.5000	2033
US91282CJK80	T 4 5/8 11/15/26	100.483628	4.6250	2026
US91282CJM47	T 4 3/8 11/30/30	102.892548	4.3750	2030
US91282CJN20	T 4 3/8 11/30/28	102.776923	4.3750	2028
US91282CJP77	T 4 3/8 12/15/26	102.254838	4.3750	2026
US91282CJQ50	T 3 3/4 12/31/30	99.678259	3.7500	2030
US91282CJR34	T 3 3/4 12/31/28	100.656384	3.7500	2028
US91282CJT99	T 4 01/15/27	101.558955	4.0000	2027
US91282CJW29	T 4 01/31/29	100.997393	4.0000	2029
US91282CJX02	T 4 01/31/31	100.441143	4.0000	2031
US91282CJZ59	T 4 02/15/34	98.491022	4.0000	2034
US91282CKA89	T 4 1/8 02/15/27	101.309883	4.1250	2027

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CKC46	T 4 1/4 02/28/31	101.230367	4.2500	2031
US91282CKD29	T 4 1/4 02/28/29	101.372554	4.2500	2029
US91282CKE02	T 4 1/4 03/15/27	101.144634	4.2500	2027
US91282CKF76	T 4 1/8 03/31/31	100.293981	4.1250	2031
US91282CKG59	T 4 1/8 03/31/29	100.670543	4.1250	2029
US91282CKJ98	T 4 1/2 04/15/27	101.042565	4.5000	2027
US91282CKN01	T 4 5/8 04/30/31	102.170584	4.6250	2031
US91282CKP58	T 4 5/8 04/30/29	101.719022	4.6250	2029
US91282CKQ32	T 4 3/8 05/15/34	99.877038	4.3750	2034
US91282CKR15	T 4 1/2 05/15/27	100.643614	4.5000	2027
US91282CKT70	T 4 1/2 05/31/29	103.234924	4.5000	2029
US91282CKU44	T 4 5/8 05/31/31	104.039020	4.6250	2031
US91282CKV27	T 4 5/8 06/15/27	102.751554	4.6250	2027
US91282CKW00	T 4 1/4 06/30/31	101.835204	4.2500	2031
US91282CKX82	T 4 1/4 06/30/29	102.060986	4.2500	2029
US91282CKY65	T 4 5/8 06/30/26	101.915999	4.6250	2026
US91282CKZ31	T 4 3/8 07/15/27	102.037492	4.3750	2027
US91282CLA70	TF Float 07/31/26	100.265941	3.7740	2026
US91282CLB53	T 4 3/8 07/31/26	101.478887	4.3750	2026
US91282CLC37	T 4 07/31/29	100.886456	4.0000	2029
US91282CLD10	T 4 1/8 07/31/31	100.837448	4.1250	2031
US91282CLF67	T 3 7/8 08/15/34	97.268646	3.8750	2034
US91282CLG41	T 3 3/4 08/15/27	100.757990	3.7500	2027
US91282CLH24	T 3 3/4 08/31/26	100.840880	3.7500	2026
US91282CLJ89	T 3 3/4 08/31/31	98.592052	3.7500	2031
US91282CLK52	T 3 5/8 08/31/29	99.311380	3.6250	2029

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CLL36	T 3 3/8 09/15/27	99.879263	3.3750	2027
US91282CLM19	T 3 5/8 09/30/31	97.638768	3.6250	2031
US91282CLN91	T 3 1/2 09/30/29	98.548207	3.5000	2029
US91282CLP40	T 3 1/2 09/30/26	100.413051	3.5000	2026
US91282CLQ23	T 3 7/8 10/15/27	100.252094	3.8750	2027
US91282CLR06	T 4 1/8 10/31/29	100.223743	4.1250	2029
US91282CLS88	T 4 1/8 10/31/26	100.381556	4.1250	2026
US91282CLT61	WITF Float 10/31/26	100.308666	3.7970	2026
US91282CLU35	T 4 1/8 10/31/31	99.716712	4.1250	2031
US91282CLW90	T 4 1/4 11/15/34	98.740150	4.2500	2034
US91282CLX73	T 4 1/8 11/15/27	100.258340	4.1250	2027
US91282CLY56	T 4 1/4 11/30/26	102.278297	4.2500	2026
US91282CLZ22	T 4 1/8 11/30/31	101.403889	4.1250	2031
US91282CMA61	T 4 1/8 11/30/29	101.946077	4.1250	2029
US91282CMB45	T 4 12/15/27	101.729491	4.0000	2027
US91282CMC28	T 4 1/2 12/31/31	103.022661	4.5000	2031
US91282CMD01	T 4 3/8 12/31/29	102.510182	4.3750	2029
US91282CME83	T 4 1/4 12/31/26	101.939501	4.2500	2026
US91282CMF58	T 4 1/4 01/15/28	101.841521	4.2500	2028
US91282CMG32	T 4 1/4 01/31/30	101.661879	4.2500	2030
US91282CMH15	T 4 1/8 01/31/27	101.474948	4.1250	2027
US91282CMJ70	WITF Float 01/31/27	100.267641	4.3610	2027
US91282CMK44	T 4 3/8 01/31/32	101.948809	4.3750	2032
US91282CMM00	T 4 5/8 02/15/35	102.477901	4.6250	2035
US91282CMN82	T 4 1/4 02/15/28	101.487336	4.2500	2028
US91282CMP31	T 4 1/8 02/28/27	101.141491	4.1250	2027

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CMR96	T 4 1/8 02/29/32	100.248132	4.1250	2032
US91282CMS79	T 3 7/8 03/15/28	100.433526	3.8750	2028
US91282CMT52	T 4 1/8 03/31/32	99.868981	4.1250	2032
US91282CMU26	T 4 03/31/30	100.051858	4.0000	2030
US91282CMV09	T 3 7/8 03/31/27	100.584734	3.8750	2027
US91282CMW81	T 3 3/4 04/15/28	99.852985	3.7500	2028
US91282CMX64	WITF Float 04/30/27	100.345291	4.4070	2027
US91282CMY48	T 3 3/4 04/30/27	100.113808	3.7500	2027
US91282CMZ13	T 3 7/8 04/30/30	99.236651	3.8750	2030
US91282CNA52	T 4 04/30/32	98.836447	4.0000	2032
US91282CNC19	T 4 1/4 05/15/35	98.482337	4.2500	2035
US91282CND91	T 3 3/4 05/15/28	99.509784	3.7500	2028
US91282CNE74	T 3 7/8 05/31/27	101.798043	3.8750	2027
US91282CNF40	T 4 1/8 05/31/32	101.165608	4.1250	2032
US91282CNG23	T 4 05/31/30	101.341982	4.0000	2030
US91282CNH06	T 3 7/8 06/15/28	101.337578	3.8750	2028
US91282CNJ61	T 4 06/30/32	100.065716	4.0000	2032
US91282CNK35	T 3 7/8 06/30/30	100.455582	3.8750	2030
US91282CNL18	T 3 3/4 06/30/27	101.279431	3.7500	2027
US91282CNM90	T 3 7/8 07/15/28	100.980171	3.8750	2028
US91282CNN73	T 3 7/8 07/31/30	100.092495	3.8750	2030
US91282CNP22	T 3 7/8 07/31/27	101.097964	3.8750	2027
US91282CNQ05	WITF Float 07/31/27	100.346216	4.4310	2027
US91282CNR87	T 4 07/31/32	99.664581	4.0000	2032
US91282CNT44	T 4 1/4 08/15/35	99.396711	4.2500	2035
US91282CNU17	T 3 5/8 08/15/28	100.035614	3.6250	2028

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CNV99	T 3 5/8 08/31/27	100.410599	3.6250	2027
US91282CNW72	T 3 7/8 08/31/32	98.567255	3.8750	2032
US91282CNX55	T 3 5/8 08/31/30	98.686380	3.6250	2030
US91282CNY39	T 3 3/8 09/15/28	99.103873	3.3750	2028
US91282CNZ04	T 3 7/8 09/30/32	98.197234	3.8750	2032
US91282CPA35	T 3 5/8 09/30/30	98.360643	3.6250	2030
US91282CPB18	T 3 1/2 09/30/27	99.881801	3.5000	2027
US91282CPC90	T 3 1/2 10/15/28	99.046952	3.5000	2028
US91282CPD73	T 3 5/8 10/31/30	97.999559	3.6250	2030
US91282CPE56	T 3 1/2 10/31/27	99.519294	3.5000	2027
US91282CPF22	T 3 3/4 10/31/32	97.111074	3.7500	2032
US91282CPG05	TF Float 10/31/27	100.413041	4.0420	2027
US91282CPJ44	T 4 11/15/35	96.286685	4.0000	2035
US91282CPK17	T 3 1/2 11/15/28	98.708662	3.5000	2028
US91282CPL99	T 3 3/8 11/30/27	100.678538	3.3750	2027
US91282CPM72	T 3 3/4 11/30/32	98.618948	3.7500	2032
US91282CPN55	T 3 1/2 11/30/30	98.890445	3.5000	2030
US91282CPP04	T 3 1/2 12/15/28	100.122777	3.5000	2028
US91282CPQ86	T 3 7/8 12/31/32	98.999332	3.8750	2032
US91282CPR69	T 3 5/8 12/31/30	99.115781	3.6250	2030
US91282CPS43	T 3 3/8 12/31/27	100.326371	3.3750	2027
US91282CPT26	T 3 1/2 01/15/29	99.773119	3.5000	2029
US91282CPW54	T 3 3/4 01/31/31	99.325876	3.7500	2031
US91282CPX38	WITF Float 01/31/28	100.271216	3.7110	2028
US91282CPY11	T 4 01/31/33	99.363800	4.0000	2033
US91282CPZ85	T 4 1/8 02/15/36	98.135273	4.1250	2036

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CQA26	T 3 1/2 02/15/29	99.418707	3.5000	2029
US91282CQB09	T 3 3/8 02/29/28	99.659409	3.3750	2028
US91282CQC81	T 3 3/4 02/28/33	97.494396	3.7500	2033
US91282CQD64	T 3 1/2 02/28/31	97.879145	3.5000	2031
US91282CQE48	T 3 1/2 03/15/29	99.097419	3.5000	2029
US91282CQF13	T 4 1/4 03/31/33	100.146261	4.2500	2033
US91282CQG95	T 3 7/8 03/31/31	99.200360	3.8750	2031
US91282CQH78	T 3 7/8 03/31/28	100.264422	3.8750	2028
US91282CQJ35	T 3 7/8 04/15/29	99.804829	3.8750	2029
US91282CQK08	T 3 7/8 04/30/31	98.861651	3.8750	2031
US91282CQL80	T 3 3/4 04/30/28	99.684121	3.7500	2028
US91282CQM63	TF Float 04/30/28	100.243516	3.7510	2028
US91282CQN47	T 4 1/8 04/30/33	98.994056	4.1250	2033
US91282CQQ77	T 4 3/8 05/15/36	99.025476	4.3750	2036
US91282CQR50	T 3 7/8 05/15/29	99.470891	3.8750	2029

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Security Number	Collateral Description	Price	InterestRate	End Year
US3132DWKQ59	FR SD8403	103.216827	6.5000	2054
US31418EU999	FN MA5107	99.893845	5.5000	2053
US31418FQG53	FN MA5854	101.301045	6.0000	2055
US3142J6AN34	FR RQ0012	97.309536	5.0000	2055



USA Inflation Linked

Date : 26/05/2026

Security Number	Collateral Description	Price	InterestRate	End Year
US912810FD55	TII 3 5/8 04/15/28	212.917244	3.6250	2028
US912810FH69	TII 3 7/8 04/15/29	214.817550	3.8750	2029
US912810FQ68	TII 3 3/8 04/15/32	203.686397	3.3750	2032
US912810PS15	TII 2 3/8 01/15/27	166.533158	2.3750	2027
US912810PV44	TII 1 3/4 01/15/28	159.333331	1.7500	2028
US912810PZ57	TII 2 1/2 01/15/29	159.167207	2.5000	2029
US912810QF84	TII 2 1/8 02/15/40	149.869654	2.1250	2040
US912810QP66	TII 2 1/8 02/15/41	146.256687	2.1250	2041
US912810QV35	TII 0 3/4 02/15/42	112.535371	0.7500	2042
US912810RA88	TII 0 5/8 02/15/43	105.713603	0.6250	2043
US912810RF75	TII 1 3/8 02/15/44	117.120678	1.3750	2044
US912810RL44	TII 0 3/4 02/15/45	100.439422	0.7500	2045
US912810RR14	TII 1 02/15/46	103.203076	1.0000	2046
US912810RW09	TII 0 7/8 02/15/47	96.776224	0.8750	2047
US912810SB52	TII 1 02/15/48	95.921479	1.0000	2048
US912810SG40	TII 1 02/15/49	92.596091	1.0000	2049
US912810SM18	TII 0 1/4 02/15/50	72.246713	0.2500	2050
US912810SV17	TII 0 1/8 02/15/51	66.862375	0.1250	2051
US912810TE82	TII 0 1/8 02/15/52	61.223132	0.1250	2052
US912810TP30	TII 1 1/2 02/15/53	84.777540	1.5000	2053
US912810TY47	TII 2 1/8 02/15/54	94.577255	2.1250	2054
US912810UH94	TII 2 3/8 02/15/55	97.035490	2.3750	2055
US912810US59	TII 2 3/8 02/15/56	94.508306	2.3750	2056

Security Number	Collateral Description	Price	InterestRate	End Year
US9128282L36	TII 0 3/8 07/15/27	134.246510	0.3750	2027
US9128283R96	TII 0 1/2 01/15/28	132.032137	0.5000	2028
US9128285W63	TII 0 7/8 01/15/29	129.097799	0.8750	2029
US9128287D64	TII 0 1/4 07/15/29	124.544715	0.2500	2029
US912828S505	TII 0 1/8 07/15/26	138.710117	0.1250	2026
US912828V491	TII 0 3/8 01/15/27	136.306771	0.3750	2027
US912828Y388	TII 0 3/4 07/15/28	130.387424	0.7500	2028
US912828Z377	TII 0 1/8 01/15/30	121.883032	0.1250	2030
US912828ZZ63	TII 0 1/8 07/15/30	121.689772	0.1250	2030
US91282CBF77	TII 0 1/8 01/15/31	118.443667	0.1250	2031
US91282CCM10	TII 0 1/8 07/15/31	114.237524	0.1250	2031
US91282CDC29	TII 0 1/8 10/15/26	121.223809	0.1250	2026
US91282CDX65	TII 0 1/8 01/15/32	108.921194	0.1250	2032
US91282CEJ62	TII 0 1/8 04/15/27	115.651955	0.1250	2027
US91282CEZ05	TII 0 5/8 07/15/32	106.729302	0.6250	2032
US91282CFR79	TII 1 5/8 10/15/27	112.408579	1.6250	2027
US91282CGK18	TII 1 1/8 01/15/33	106.481408	1.1250	2033
US91282CGW55	TII 1 1/4 04/15/28	109.660612	1.2500	2028
US91282CHP95	TII 1 3/8 07/15/33	105.984577	1.3750	2033
US91282CJH51	TII 2 3/8 10/15/28	110.672369	2.3750	2028
US91282CJY84	TII 1 3/4 01/15/34	106.665215	1.7500	2034
US91282CKL45	TII 2 1/8 04/15/29	108.655047	2.1250	2029
US91282CLE92	TII 1 7/8 07/15/34	105.475888	1.8750	2034
US91282CLV18	TII 1 5/8 10/15/29	105.662858	1.6250	2029
US91282CML27	TII 2 1/8 01/15/35	106.223434	2.1250	2035
US91282CNB36	TII 1 5/8 04/15/30	103.875330	1.6250	2030

Security Number	Collateral Description	Price	InterestRate	End Year
US91282CNS60	TII 1 7/8 07/15/35	102.210912	1.8750	2035
US91282CPH87	TII 1 1/8 10/15/30	100.367205	1.1250	2030
US91282CPU98	TII 1 7/8 01/15/36	100.228292	1.8750	2036
US91282CQP94	TII 1 1/4 04/15/31	99.377934	1.2500	2031

