



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 13/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond
Replication Mode	Physical replication
ISIN Code	LU1163226092
Total net assets (AuM)	4,963,599,708
Reference currency of the fund	USD

* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 13/06/2025	
Currently on loan in USD (base currency)	265,652,133.31
Current percentage on loan (in % of the fund AuM)	5.35%
Collateral value (cash and securities) in USD (base currency)	286,468,441.15
Collateral value (cash and securities) in % of loan	108%

Securities lending statistics	
12-month average on loan in USD (base currency)	434,158,369.07
12-month average on loan as a % of the fund AuM	14.00%
12-month maximum on loan in USD	622,327,925.99
12-month maximum on loan as a % of the fund AuM	19.71%
Gross Return for the fund over the last 12 months in (base currency fund)	764,296.75
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0247%

Collateral data - as at 13/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000383864	ATGV 6.250 07/15/27 AUSTRIA	GOV	AT	EUR	AA1	484,762.14	554,228.56	0.19%
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	66,389.45	75,903.06	0.03%
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,084.25	2,382.92	0.00%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	807,451.08	923,158.82	0.32%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	484,699.05	554,156.42	0.19%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	120,661.42	137,952.20	0.05%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	116,278.03	132,940.68	0.05%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	23,719,036.83	15,362,079.82	5.36%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	23.26	15.07	0.00%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	1,807.44	2,066.45	0.00%

Collateral data - as at 13/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	661,745.80	756,573.98	0.26%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	36.03	41.19	0.00%
BE0000353624	BEGV 0.650 06/22/71 BELGIUM	GOV	BE	EUR	AA3	3,280.01	3,750.04	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	75,881.88	55,313.36	0.02%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,834.66	5,711.00	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	50,954.18	37,142.55	0.01%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	170,969.63	124,626.63	0.04%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	1,744.72	1,271.79	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	1,827.69	1,332.28	0.00%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	674,950.82	491,998.79	0.17%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	971.28	708.01	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,259.18	25,701.83	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,252.17	61,414.80	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	11,590.16	8,448.54	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	88,657.65	64,626.13	0.02%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	214,650.26	156,467.20	0.05%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	274,949.93	200,422.06	0.07%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	384,362.04	280,176.94	0.10%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	5,983.06	4,361.29	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	972.21	708.68	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	211,468.54	154,147.92	0.05%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	132,487.24	96,575.28	0.03%
CA4969024047	KINROSS GOLD ODSH KINROSS GOLD	COM	CA	CAD	AAA	509,397.19	371,320.09	0.13%
CA87971M1032	TELUS ODSH TELUS	COM	CA	CAD	AAA	30.05	21.91	0.00%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		3,839,711.99	4,685,419.15	1.64%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	680,052.75	777,504.31	0.27%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	415,185.46	474,681.53	0.17%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1.30	1.48	0.00%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	808,025.90	923,816.01	0.32%
DE0006231004	INFINEON TECHNOL ODSH INFINEON TECHNOL	COM	DE	EUR	AAA	985,587.83	1,126,822.57	0.39%
DE000BU22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	AAA	14,435.68	16,504.31	0.01%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	5.73	6.56	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	1,055,990.10	1,207,313.48	0.42%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	1,498,558.17	230,886.81	0.08%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	1,498,558.79	230,886.90	0.08%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	1,484,489.99	228,719.28	0.08%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	1,280,661.11	197,314.83	0.07%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	1,498,558.35	230,886.83	0.08%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	560,432.78	86,347.36	0.03%

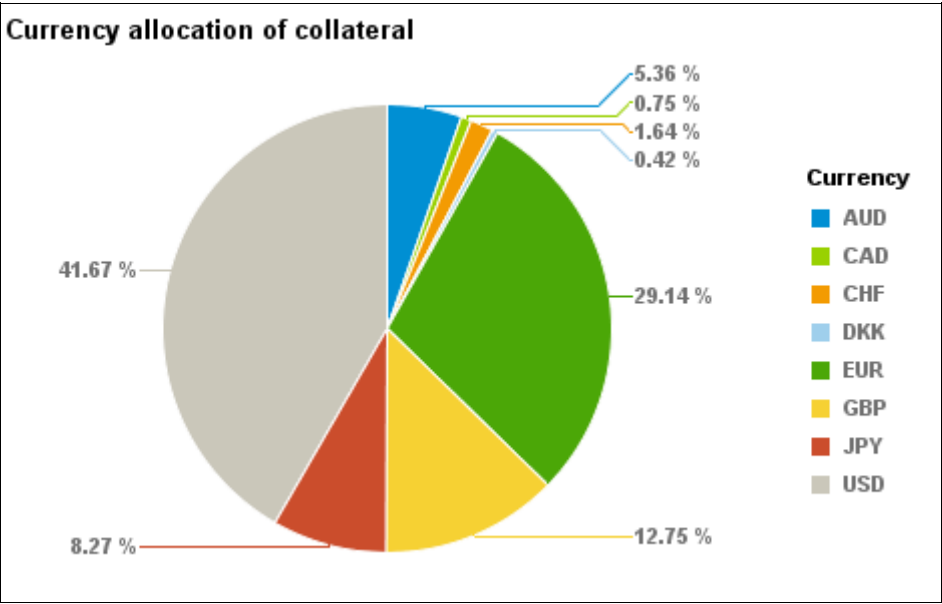
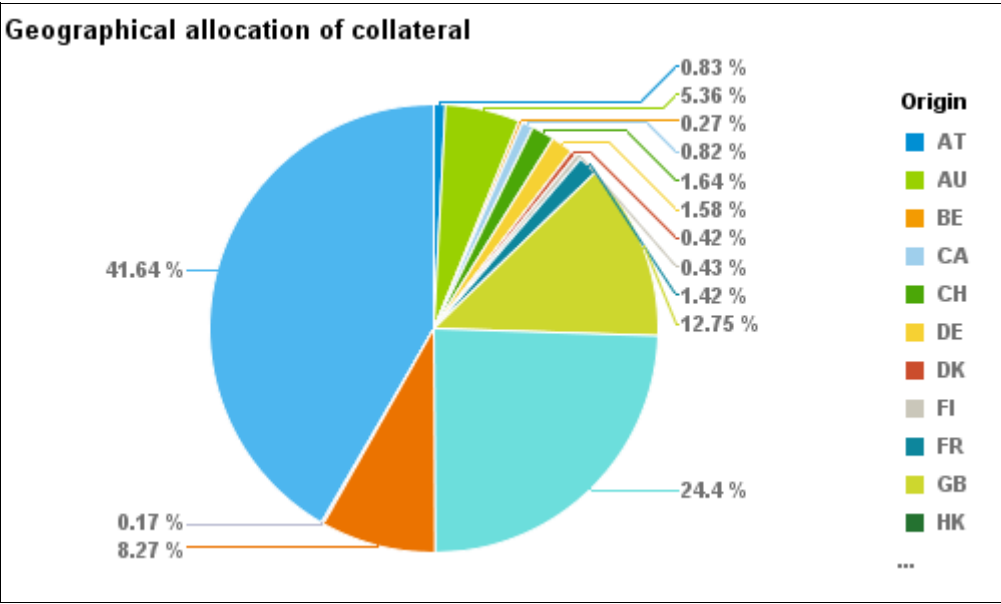
Collateral data - as at 13/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000006176	FIGV 4.000 07/04/25 FINLAND	GOV	FI	EUR	AA1	81,676.25	93,380.46	0.03%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	807,391.86	923,091.12	0.32%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	89,637.98	102,483.10	0.04%
FI4000587415	FIGV 3.000 09/15/35 FINLAND	GOV	FI	EUR	AA1	101,495.80	116,040.15	0.04%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,657.52	37,337.34	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	830,771.85	949,821.46	0.33%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	225,907.41	258,279.94	0.09%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	2,722.49	3,112.62	0.00%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	1,785,512.24	2,041,376.15	0.71%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	169,367.58	193,637.95	0.07%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.76	6.58	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	26.56	30.36	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	265,259.49	303,271.17	0.11%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	84,127.05	96,182.46	0.03%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	148,975.41	170,323.59	0.06%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	11,532.85	13,185.50	0.00%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,473,662.47	4,685,510.06	1.64%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	42.98	57.97	0.00%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	3,473,653.91	4,685,498.52	1.64%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	640,893.12	864,479.84	0.30%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	4,922,232.98	6,639,439.60	2.32%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	2,583.90	3,485.34	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	927,004.40	1,250,406.01	0.44%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	886,693.30	1,196,031.69	0.42%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	17.42	23.50	0.00%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	3,473,662.14	4,685,509.62	1.64%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	3,473,643.00	4,685,483.80	1.64%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA3	1,352,520.44	1,824,370.73	0.64%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	846.09	1,141.26	0.00%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	886,695.33	1,196,034.42	0.42%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	430,644.22	580,881.95	0.20%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	410,927.99	554,287.37	0.19%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	1,832,603.91	2,471,939.67	0.86%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,774.05	2,392.96	0.00%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	885,047.90	1,193,812.26	0.42%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	1.96	2.64	0.00%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		10,963,632.00	12,534,720.48	4.38%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		10,963,659.81	12,534,752.28	4.38%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,963,641.05	12,534,730.83	4.38%

Collateral data - as at 13/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		6,363,474.94	7,275,360.91	2.54%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		945,715.13	1,081,236.11	0.38%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		10,963,629.23	12,534,717.31	4.38%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		9,978,090.02	11,407,950.33	3.98%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	319,258,702.86	2,203,564.52	0.77%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	117,395,587.40	810,279.40	0.28%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	117,244,119.17	809,233.95	0.28%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	34,413,060.11	237,523.36	0.08%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	3,301,142.10	22,784.91	0.01%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	11,218,893.48	77,434.24	0.03%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	24,531,922.34	169,322.47	0.06%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	108,564,856.20	749,328.56	0.26%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	173,096,144.79	1,194,731.80	0.42%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	202,338.08	1,396.56	0.00%
JP1103431G66	JPGV 0.100 06/20/26 JAPAN	GOV	JP	JPY	A1	240,605,433.74	1,660,689.57	0.58%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	730,474,340.74	5,041,827.61	1.76%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	134,158,430.02	925,978.69	0.32%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,256,839.90	788,615.37	0.28%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	9,239,702.85	63,773.61	0.02%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,524,773.09	79,545.46	0.03%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	5,137,938.21	35,462.71	0.01%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	1,307,833.77	9,026.84	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	595,564.11	4,110.66	0.00%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	173,275,357.90	1,195,968.75	0.42%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	173,259,956.24	1,195,862.44	0.42%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	67,724,378.69	467,442.35	0.16%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	40,580.57	280.09	0.00%
JP1742381Q69	JPGV 06/20/25 JAPAN	GOV	JP	JPY	A1	134,191,947.83	926,210.04	0.32%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	119,699,496.88	826,181.28	0.29%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	134,183,384.19	926,150.93	0.32%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	134,179,653.47	926,125.18	0.32%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	134,203,775.12	926,291.67	0.32%
JP1743021R47	JPGV 07/28/25 JAPAN	GOV	JP	JPY	A1	43,277,959.90	298,710.03	0.10%
JP1743091R67	JPGV 09/01/25 JAPAN	GOV	JP	JPY	A1	134,173,757.42	926,084.49	0.32%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	29,139,999.24	201,128.01	0.07%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	50.60	57.85	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	416,626.15	476,328.67	0.17%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	4,951,895.68	4,951,895.68	1.73%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	4,951,880.76	4,951,880.76	1.73%

Collateral data - as at 13/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	984,628.65	984,628.65	0.34%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,101,557.42	1,101,557.42	0.38%
US05722G1004	BAKER HUGHES ODSH BAKER HUGHES	COM	US	USD	AAA	76.66	76.66	0.00%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	1,101,073.04	1,101,073.04	0.38%
US1255231003	CIGNA GROUP ODSH CIGNA GROUP	COM	US	USD	AAA	1,101,766.09	1,101,766.09	0.38%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	89,480.61	89,480.61	0.03%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	3,281,288.90	3,281,288.90	1.15%
US3696043013	GE ODSH GE	COM	US	USD	AAA	4,951,981.04	4,951,981.04	1.73%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,100,668.35	1,100,668.35	0.38%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,951,904.60	4,951,904.60	1.73%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,101,539.07	1,101,539.07	0.38%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,103,734.68	1,103,734.68	0.39%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,101,996.29	1,101,996.29	0.38%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	1,102,067.83	1,102,067.83	0.38%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,034,120.98	4,034,120.98	1.41%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	524.71	524.71	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	100.11	100.11	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	179,685.22	179,685.22	0.06%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	74.67	74.67	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	755.54	755.54	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	60,434.90	60,434.90	0.02%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	4,007,189.45	4,007,189.45	1.40%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,232.16	28,232.16	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	72.96	72.96	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	70.34	70.34	0.00%
US912810SU34	UST 1.875 02/15/51 US TREASURY	GOV	US	USD	AAA	221.63	221.63	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	742,040.13	742,040.13	0.26%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	138.06	138.06	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	14,361.26	14,361.26	0.01%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	200,672.16	200,672.16	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	959,458.19	959,458.19	0.33%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	4,647.55	4,647.55	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	97.17	97.17	0.00%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	4,340,264.31	4,340,264.31	1.52%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	2,471,947.58	2,471,947.58	0.86%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	2,471,956.03	2,471,956.03	0.86%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	804,878.62	804,878.62	0.28%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	689,195.07	689,195.07	0.24%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	91,859.93	91,859.93	0.03%

Collateral data - as at 13/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128286L99	UST 2.250 03/31/26 US TREASURY	GOV	US	USD	AAA	299,603.16	299,603.16	0.10%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	554,255.24	554,255.24	0.19%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	548,087.10	548,087.10	0.19%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	399,678.26	399,678.26	0.14%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,235.60	1,235.60	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,005,863.98	1,005,863.98	0.35%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	2,236,591.66	2,236,591.66	0.78%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	1,696,406.47	1,696,406.47	0.59%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	4,817,383.87	4,817,383.87	1.68%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	AAA	3,435,881.95	3,435,881.95	1.20%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	2,537,691.00	2,537,691.00	0.89%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	6,692,077.44	6,692,077.44	2.34%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	6,692,063.86	6,692,063.86	2.34%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	4,593,985.81	4,593,985.81	1.60%
US91282CCW91	UST 0.750 08/31/26 US TREASURY	GOV	US	USD	AAA	936,030.21	936,030.21	0.33%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,387,096.42	1,387,096.42	0.48%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	221,527.74	221,527.74	0.08%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	123,493.17	123,493.17	0.04%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	58,198.80	58,198.80	0.02%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	570,691.15	570,691.15	0.20%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	146,090.69	146,090.69	0.05%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	294.54	294.54	0.00%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	355,479.42	355,479.42	0.12%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	1,324,608.56	1,324,608.56	0.46%
US91282CFK27	UST 3.500 09/15/25 US TREASURY	GOV	US	USD	AAA	1,174,931.49	1,174,931.49	0.41%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	4,243.23	4,243.23	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	570,755.60	570,755.60	0.20%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,446,827.90	1,446,827.90	0.51%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	51,874.07	51,874.07	0.02%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	109,409.87	109,409.87	0.04%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,315,285.84	3,315,285.84	1.16%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	53,306.24	53,306.24	0.02%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	116,450.18	116,450.18	0.04%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	99.64	99.64	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	617,831.97	617,831.97	0.22%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	213,729.56	213,729.56	0.07%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	1,896.76	1,896.76	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	14,401.70	14,401.70	0.01%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	242,546.51	242,546.51	0.08%

Collateral data - as at 13/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	612,890.80	612,890.80	0.21%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	1,761,030.68	1,761,030.68	0.61%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	923,716.75	923,716.75	0.32%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	923,794.16	923,794.16	0.32%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	557,495.87	557,495.87	0.19%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	1,996,175.31	1,996,175.31	0.70%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	793,258.98	793,258.98	0.28%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	472,127.87	472,127.87	0.16%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	2,470,696.04	2,470,696.04	0.86%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	2,471,630.11	2,471,630.11	0.86%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	204.15	204.15	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	134,571.83	134,571.83	0.05%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	3,615,528.85	3,615,528.85	1.26%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	2,662.60	2,662.60	0.00%
XS3077376047	QUBPR 3.250 05/22/35 MTN QUEBEC PROVINCE	BND	CA	EUR	AAA	101,534.91	116,084.86	0.04%
						Total:	286,468,441.15	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	151,282,822.81
2	RBC EUROPE LIMITED (PARENT)	69,619,015.70
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	63,585,376.43
4	MERRILL LYNCH INTERNATIONAL (PARENT)	47,988,572.94
5	RBC DOMINION SECURITIES INC (PARENT)	30,179,457.02