



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 02/07/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
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)	5,452,342,244
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 02/07/2025	
Currently on loan in USD (base currency)	345,023,173.45
Current percentage on loan (in % of the fund AuM)	6.33%
Collateral value (cash and securities) in USD (base currency)	370,303,362.43
Collateral value (cash and securities) in % of loan	107%

Securities lending statistics	
12-month average on loan in USD (base currency)	424,365,758.14
12-month average on loan as a % of the fund AuM	12.92%
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)	752,620.10
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0229%

Collateral data - as at 02/07/2025									
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	104,491.86	123,072.78	0.03%	
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,701.28	77,384.40	0.02%	
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	2,973.93	3,502.76	0.00%	
AT0000A1K9F1	ATGV 1.500 02/20/47 AUSTRIA	GOV	AT	EUR	AA1	468,041.31	551,269.19	0.15%	
AT0000A1PEF7	ATGV 1.500 11/02/86 AUSTRIA	GOV	AT	EUR	AA1	34,862.56	41,061.88	0.01%	
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	99,563.25	117,267.75	0.03%	
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	67,307.78	79,276.56	0.02%	
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	735,283.47	866,032.80	0.23%	
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	23,506.89	27,686.92	0.01%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	103,844.99	122,310.88	0.03%	

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	2,207,715.25	2,600,294.84	0.70%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	2,407,927.15	2,836,108.76	0.77%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	464,223.47	546,772.46	0.15%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	20,020,971.67	13,158,817.45	3.55%
AU000000BXB1	BRAMBLES ODSH BRAMBLES	COM	AU	AUD	AAA	10,561,370.39	6,941,478.53	1.87%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	19,625,042.29	12,898,592.19	3.48%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	7,222,112.16	4,746,745.41	1.28%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	229.02	150.52	0.00%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	19,625,037.51	12,898,589.05	3.48%
AU0000087454	AUGV 1.000 12/21/30 AUSTRALIA	GOV	AU	AUD	AAA	406,007.90	266,849.38	0.07%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	1,165,826.20	766,241.24	0.21%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	AAA	950,855.73	624,951.54	0.17%
AU0000274706	AUGV 3.500 12/21/34 AUSTRALIA	GOV	AU	AUD	AAA	308,756.24	202,930.56	0.05%
AU0000300535	AUGV 4.750 06/21/54 AUSTRALIA	GOV	AU	AUD	AAA	460,589.14	302,722.99	0.08%
AU0000345241	AUGV 4.250 12/21/35 AUSTRALIA	GOV	AU	AUD	AAA	114,095.50	74,989.46	0.02%
AU0000381832	AUGV 4.250 03/21/36 AUSTRALIA	GOV	AU	AUD	AAA	84,577.52	55,588.71	0.02%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	870,278.92	571,992.29	0.15%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	AAA	778.84	511.90	0.00%
AU000XCLWAX7	AUGV 2.750 11/21/29 AUSTRALIA	GOV	AU	AUD	AAA	38,087.97	25,033.38	0.01%
AU3TB0000200	AUGV 4.250 06/21/34 AUSTRALIA	GOV	AU	AUD	AAA	40,696.80	26,748.04	0.01%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	46,935.99	55,282.22	0.01%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	407,727.62	480,230.43	0.13%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	1,137,806.38	1,340,133.00	0.36%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	30,772.55	36,244.57	0.01%
BE0000343526	BEGV 2.250 06/22/57 BELGIUM	GOV	BE	EUR	AA3	2,732,873.18	3,218,837.23	0.87%
BE0000344532	BEGV 1.450 06/22/37 BELGIUM	GOV	BE	EUR	AA3	7,688.08	9,055.18	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	3,967.51	4,673.02	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	0.85	1.00	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	AA3	1.01	1.19	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	915.97	1,078.85	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	18,648.06	21,964.09	0.01%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	1,088,751.80	1,282,355.45	0.35%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	76,819.98	56,257.00	0.02%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	38,886.63	28,477.56	0.01%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,862.57	5,757.93	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	54,088.29	39,610.08	0.01%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	680,302.31	498,200.72	0.13%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	981.17	718.54	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,681.77	26,130.56	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,896.76	62,171.81	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	77,131.54	56,485.17	0.02%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	18,163.04	13,301.20	0.00%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	985.50	721.71	0.00%
CA135087R713	CAGV 3.500 03/01/34 CANADA	GOV	CA	CAD	AAA	12,432.32	9,104.47	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	388,211.24	284,295.85	0.08%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	6,025.83	4,412.85	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	233,386.81	170,914.43	0.05%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	649,263.39	475,470.22	0.13%
CA135087T388	CAGV 2.750 09/01/30 CANADA	GOV	CA	CAD	AAA	12,685,213.53	9,289,668.02	2.51%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,028,294.33	753,043.14	0.20%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	133,945.60	98,091.39	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	429,121.43	314,255.30	0.08%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	2.55	3.00	0.00%
DE0001030708	DEGV 08/15/30 GERMANY	GOV	DE	EUR	AAA	1,115,910.36	1,314,343.40	0.35%
DE0001030724	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	4.31	5.08	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	1,239.16	1,459.51	0.00%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	AAA	87,777.07	103,385.74	0.03%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	215.02	253.25	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	10,924.49	12,867.10	0.00%
DE000BU22031	DEGV 3.100 12/12/25 GERMANY	GOV	DE	EUR	AAA	620.84	731.24	0.00%
DE000BU22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	AAA	627,043.13	738,544.99	0.20%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	AAA	51,345.52	60,475.86	0.02%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	87,662.63	103,250.95	0.03%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	4,399,259.44	5,181,543.07	1.40%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	2,625,374.52	3,092,222.98	0.84%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	35,016.04	41,242.65	0.01%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	7,358,683.48	1,161,650.03	0.31%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	15,318.20	2,418.15	0.00%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	8,335,469.52	1,315,846.56	0.36%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	8,508,386.65	1,343,143.46	0.36%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	65,832.41	10,392.38	0.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	10,626.42	1,677.50	0.00%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	5,449.25	6,418.24	0.00%
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	AA1	221,375.20	260,740.51	0.07%
FI4000517677	FIGV 0.500 04/15/43 FINLAND	GOV	FI	EUR	AA1	731,401.46	861,460.48	0.23%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	AA1	1,933,167.50	2,276,926.56	0.61%
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	AA1	634,429.40	747,244.69	0.20%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	29,681.05	34,958.98	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,269.26	38,007.43	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	753,372.63	887,338.60	0.24%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	48,923.15	57,622.75	0.02%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	218,226.34	257,031.71	0.07%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	1,987,893.79	2,341,384.37	0.63%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	134,626.83	158,566.40	0.04%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	642,268.63	756,477.90	0.20%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	1.65	1.95	0.00%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	4.76	5.61	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	1,049,390.40	1,235,994.75	0.33%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	583,645.62	687,430.45	0.19%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	64.46	75.93	0.00%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,460,431.50	4,746,846.91	1.28%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	10.87	14.91	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	3,460,415.28	4,746,824.66	1.28%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	4,609,532.84	6,323,126.67	1.71%
GB00B8C3BL03	SAGE GROUP ODSH SAGE GROUP	CST	GB	GBP	AA3	12.30	16.87	0.00%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	0.41	0.56	0.00%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	3,460,432.18	4,746,847.84	1.28%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	888,416.10	1,218,684.79	0.33%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	4.45	6.10	0.00%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	1.29	1.77	0.00%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	0.69	0.95	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	1.61	2.21	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	917,111.99	1,258,048.37	0.34%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	3,356,033.40	4,603,638.82	1.24%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	453,160.66	621,623.14	0.17%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	89,543.99	122,831.97	0.03%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	225,071.49	308,741.82	0.08%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	205.70	282.17	0.00%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,094,812.53	1,501,809.09	0.41%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	915,581.06	1,255,948.32	0.34%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	3,781,351.14	5,187,068.43	1.40%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	4,205,316.15	5,768,642.43	1.56%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	3,522,799.42	3,522,799.42	0.95%
IE00BDB6Q211	WILLIS TOWERS ODSH WILLIS TOWERS	COM	US	USD	AAA	997,522.94	997,522.94	0.27%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		1,407,375.61	1,657,637.49	0.45%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		10,951,212.78	12,898,575.65	3.48%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,951,226.17	12,898,591.42	3.48%

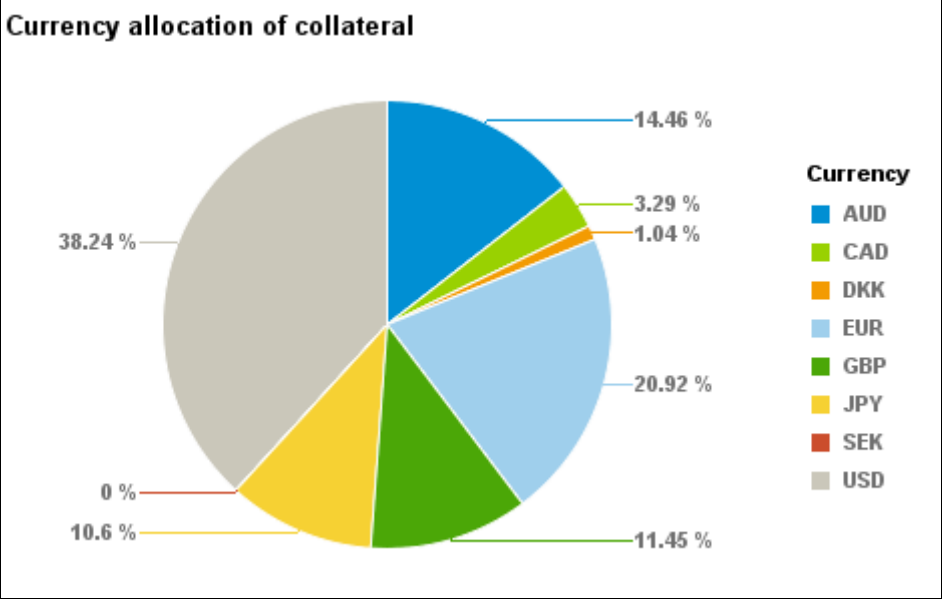
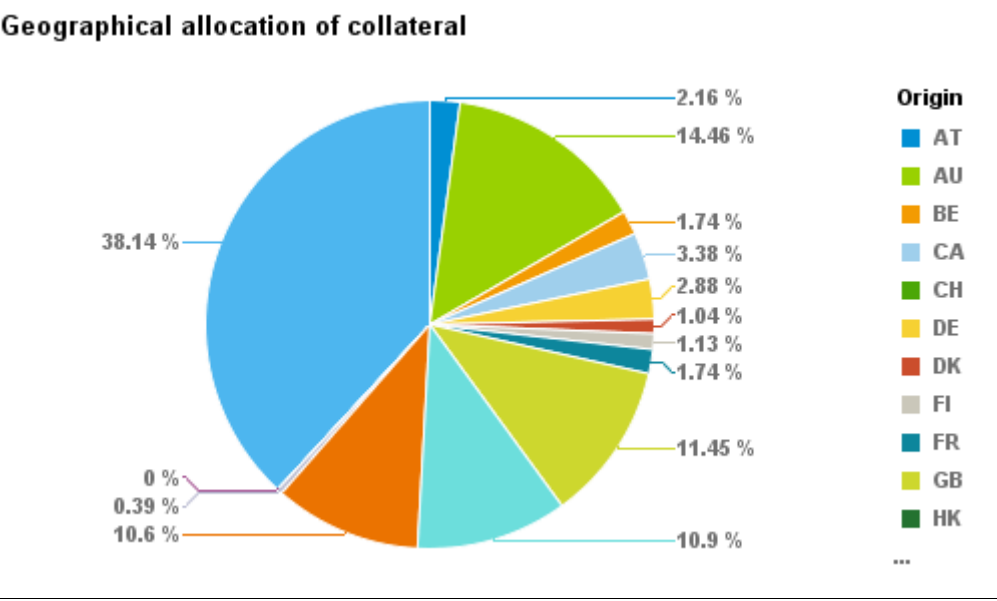
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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		10,951,219.57	12,898,583.65	3.48%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	199,184,260.15	1,388,188.72	0.37%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	178,488,488.56	1,243,952.24	0.34%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	166,688,212.26	1,161,711.76	0.31%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	118,948,712.44	828,997.54	0.22%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	19,172,487.49	133,620.15	0.04%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	100,196.01	698.30	0.00%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	180,463,026.73	1,257,713.53	0.34%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	25,182,679.66	175,507.40	0.05%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	33,202,618.16	231,401.32	0.06%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	255,204,504.13	1,778,614.51	0.48%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	133,736,843.89	932,061.49	0.25%
JP1024741R74	JPGV 0.700 07/01/27 JAPAN	GOV	JP	JPY	A1	907,224,693.07	6,322,784.17	1.71%
JP1051471M45	JPGV 0.005 03/20/26 JAPAN	GOV	JP	JPY	A1	5,481,131.00	38,200.03	0.01%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	190,072,677.95	1,324,686.74	0.36%
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	54,673,969.02	381,043.10	0.10%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	136,167,816.57	949,003.84	0.26%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	20,440,136.54	142,454.87	0.04%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	133,720,267.24	931,945.96	0.25%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,957,863.81	801,183.84	0.22%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,631,716.86	81,065.73	0.02%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	155,571,284.75	1,084,233.78	0.29%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	179,930,739.58	1,254,003.82	0.34%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	14,152,375.08	98,633.13	0.03%
JP1201351C43	JPGV 1.700 03/20/32 JAPAN	GOV	JP	JPY	A1	438,224,599.83	3,054,149.19	0.82%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	885,398.09	6,170.67	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	10,973,445.62	76,478.00	0.02%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	9,437,753.63	65,775.19	0.02%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	56,640,895.95	394,751.34	0.11%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	4,758,385.61	33,162.95	0.01%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	15,113,608.08	105,332.32	0.03%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	6,273,005.45	43,718.89	0.01%
JP1300151485	JPGV 2.500 06/20/34 JAPAN	GOV	JP	JPY	A1	133,709,585.52	931,871.52	0.25%
JP13001614A6	JPGV 2.500 09/20/34 JAPAN	GOV	JP	JPY	A1	33,680,949.51	234,734.98	0.06%
JP1300721MA9	JPGV 0.700 09/20/51 JAPAN	GOV	JP	JPY	A1	31,496.02	219.51	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	84,384,177.61	588,104.52	0.16%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	61,942.97	431.70	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	361,274,910.99	2,517,858.37	0.68%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	158,061,177.17	1,101,586.76	0.30%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	133,719,739.75	931,942.29	0.25%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	133,706,680.37	931,851.27	0.25%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	133,740,658.37	932,088.08	0.25%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	680,944,799.83	4,745,755.97	1.28%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	130,111.01	153,247.56	0.04%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	29,907.26	35,225.42	0.01%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	3,165.13	3,727.96	0.00%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	75,972.72	89,482.31	0.02%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	974,726.95	1,148,054.52	0.31%
SE0007125927	SEGV 1.000 11/12/26 SWEDEN	GOV	SE	SEK	AAA	4,973.96	524.02	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	4,979,448.23	4,979,448.23	1.34%
US013051EM50	ALBTA 1.300 07/22/30 ALBERTA	BND	CA	USD	AAA	7,023.98	7,023.98	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	996,914.21	996,914.21	0.27%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,611,221.91	1,611,221.91	0.44%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	286,402.29	286,402.29	0.08%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	4,979,148.03	4,979,148.03	1.34%
US2371941053	DARDEN ODSH DARDEN	COM	US	USD	AAA	301.24	301.24	0.00%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	1,482,744.42	1,482,744.42	0.40%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	997,311.08	997,311.08	0.27%
US317873AY36	FIGV 6.950 02/15/26 FINLAND	GOV	FI	USD	AA1	20,762.00	20,762.00	0.01%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	1,972,572.15	1,972,572.15	0.53%
US4456581077	JB HUNT TRANS ODSH JB HUNT TRANS	COM	US	USD	AAA	336,149.75	336,149.75	0.09%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	997,503.35	997,503.35	0.27%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	997,287.35	997,287.35	0.27%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,268,379.33	5,268,379.33	1.42%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,979,337.29	4,979,337.29	1.34%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	996,771.16	996,771.16	0.27%
US683234AQ19	ONTAR 1.050 05/21/27 ONTARIO	BND	CA	USD	AAA	25,569.30	25,569.30	0.01%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	997,022.19	997,022.19	0.27%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,979,433.90	4,979,433.90	1.34%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	3,320,396.05	3,320,396.05	0.90%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	2,499,534.84	2,499,534.84	0.67%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	529.56	529.56	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	115,873.82	115,873.82	0.03%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	102.06	102.06	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	272,614.68	272,614.68	0.07%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	82,497.31	82,497.31	0.02%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	772.51	772.51	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	263,290.17	263,290.17	0.07%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810RG58	UST 3.375 05/15/44 US TREASURY	GOV	US	USD	AAA	73,687.52	73,687.52	0.02%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	63,174.22	63,174.22	0.02%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	61,873.89	61,873.89	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,914.97	28,914.97	0.01%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	170,667.89	170,667.89	0.05%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	122,785.42	122,785.42	0.03%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	74.75	74.75	0.00%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	72.10	72.10	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	6,322,900.32	6,322,900.32	1.71%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	63.75	63.75	0.00%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	68.90	68.90	0.00%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	61.92	61.92	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	751,924.56	751,924.56	0.20%
US912810TG31	UST 2.875 05/15/52 US TREASURY	GOV	US	USD	AAA	70.70	70.70	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	840,109.37	840,109.37	0.23%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	1,316,283.03	1,316,283.03	0.36%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	580.63	580.63	0.00%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,347,780.40	1,347,780.40	0.36%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	1,675,260.44	1,675,260.44	0.45%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	108,835.54	108,835.54	0.03%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	1,249,822.17	1,249,822.17	0.34%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,204,034.52	2,204,034.52	0.60%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	2,277,374.51	2,277,374.51	0.62%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	44,853.74	44,853.74	0.01%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	811,686.83	811,686.83	0.22%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	265,039.59	265,039.59	0.07%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	19,754.97	19,754.97	0.01%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,532.34	92,532.34	0.02%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	2,469,351.85	2,469,351.85	0.67%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	122,709.24	122,709.24	0.03%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	31,462.06	31,462.06	0.01%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	122,829.69	122,829.69	0.03%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	332,779.39	332,779.39	0.09%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	AAA	1,737,398.39	1,737,398.39	0.47%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	25,540.53	25,540.53	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	468,658.57	468,658.57	0.13%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	163,981.11	163,981.11	0.04%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	24,586.48	24,586.48	0.01%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	3,088.12	3,088.12	0.00%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	982,809.04	982,809.04	0.27%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	96.87	96.87	0.00%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,406,606.58	1,406,606.58	0.38%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	223,173.90	223,173.90	0.06%
US91282CDF59	UST 1.375 10/31/28 US TREASURY	GOV	US	USD	AAA	6,323,093.71	6,323,093.71	1.71%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	142,371.72	142,371.72	0.04%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	6,323,399.94	6,323,399.94	1.71%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	33,590.34	33,590.34	0.01%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	575,814.68	575,814.68	0.16%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	147,709.07	147,709.07	0.04%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	98.78	98.78	0.00%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	99.47	99.47	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	513,827.91	513,827.91	0.14%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,043,305.85	1,043,305.85	0.28%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	6,192.38	6,192.38	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	2,542,691.81	2,542,691.81	0.69%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	210,963.19	210,963.19	0.06%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	203,933.49	203,933.49	0.06%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	AAA	100.34	100.34	0.00%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.30	100.30	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,258,025.07	1,258,025.07	0.34%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	11,761.22	11,761.22	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	1,343,070.78	1,343,070.78	0.36%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	244,338.89	244,338.89	0.07%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	39,080.68	39,080.68	0.01%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	6,323,403.67	6,323,403.67	1.71%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	2,276,242.27	2,276,242.27	0.61%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	575,271.32	575,271.32	0.16%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	2,277,158.88	2,277,158.88	0.61%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,023,453.97	2,023,453.97	0.55%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	798,828.75	798,828.75	0.22%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	9,290,154.87	9,290,154.87	2.51%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	372,172.70	372,172.70	0.10%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	203.38	203.38	0.00%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	141,078.33	141,078.33	0.04%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	102.69	102.69	0.00%
US91282CKU44	UST 4.625 05/31/31 US TREASURY	GOV	US	USD	AAA	421,837.08	421,837.08	0.11%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	101.44	101.44	0.00%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	2,275,581.99	2,275,581.99	0.61%

Collateral data - as at 02/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	5,187,980.16	5,187,980.16	1.40%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	1,501,223.72	1,501,223.72	0.41%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	1,134,896.29	1,134,896.29	0.31%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	42,251.75	42,251.75	0.01%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	135,655.10	135,655.10	0.04%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	1,463,237.65	1,463,237.65	0.40%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	45,787.78	45,787.78	0.01%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	9,501.18	9,501.18	0.00%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	230,796.29	230,796.29	0.06%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,129,918.72	1,129,918.72	0.31%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	2,312,945.78	2,312,945.78	0.62%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	85,164.93	85,164.93	0.02%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	4,110,127.47	4,110,127.47	1.11%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	AAA	504,706.00	504,706.00	0.14%
						Total:	370,303,362.43	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)	84,013,304.80
2	MERRILL LYNCH INTERNATIONAL (PARENT)	45,355,463.87
3	RBC EUROPE LIMITED (PARENT)	39,561,889.20
4	RBC DOMINION SECURITIES INC (PARENT)	30,373,077.04
5	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	22,542,971.22