



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 05/06/2025

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)	4,724,839,874
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 05/06/2025	
Currently on loan in USD (base currency)	335,187,368.57
Current percentage on loan (in % of the fund AuM)	7.09%
Collateral value (cash and securities) in USD (base currency)	364,985,363.34
Collateral value (cash and securities) in % of loan	109%

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 05/06/2025									
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	314,054.04	357,581.93	0.10%	
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,440.52	74,510.57	0.02%	
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,064.58	2,350.73	0.00%	
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	190,712.05	217,144.75	0.06%	
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	675,954.40	769,641.69	0.21%	
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	27,999.24	31,879.94	0.01%	
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	18,231.22	20,758.07	0.01%	
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	AA1	114,218.19	130,048.84	0.04%	
AT0000A38239	ATGV 3.450 10/20/30 AUSTRIA	GOV	AT	EUR	AA1	679,758.37	773,972.89	0.21%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	136,405.89	155,311.75	0.04%	

Collateral data - as at 05/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	1,889.40	1,220.90	0.00%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	23,729,660.21	15,333,809.45	4.20%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	13,302,500.55	8,595,909.38	2.36%
AU0000075681	AUGV 1.250 05/21/32 AUSTRALIA	GOV	AU	AUD	AAA	40,320.72	26,054.75	0.01%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	739,512.93	842,009.44	0.23%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	37.46	42.65	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	268,666.46	305,903.64	0.08%
BE6350897169	BEGV 4.875 06/10/55 MTN BELGIUM	GOV	BE	USD	AA3	364,321.82	364,321.82	0.10%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	77,229.74	56,175.44	0.02%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	52,051.85	37,861.53	0.01%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,486.26	25,812.03	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,515.13	61,474.70	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,159,990.44	843,755.00	0.23%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	18,050.79	13,129.80	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	159,619.38	116,104.11	0.03%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	8,017.61	5,831.86	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	3,683,480.08	2,679,293.40	0.73%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	8,259.31	6,007.67	0.00%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		3,899,628.00	4,737,440.08	1.30%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		47.22	57.36	0.00%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	9,656.41	10,994.79	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	1,055,023.36	1,201,249.62	0.33%
DK0062498333	NOVO NORDISK ODSH NOVO NORDISK	COM	DK	DKK	AAA	24,117,206.36	3,674,464.58	1.01%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,371.28	36,857.94	0.01%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	AA2	31,571.74	35,947.58	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,553,352.78	1,768,647.51	0.48%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	223,052.44	253,967.51	0.07%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	65,486.31	74,562.71	0.02%
FR0013480613	FRGV 0.750 05/25/52 FRANCE	GOV	FR	EUR	AA2	1,231.97	1,402.72	0.00%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	1,160,530.88	1,321,380.49	0.36%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	8,664.82	9,865.76	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	31.31	35.65	0.00%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.71	6.51	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	27.06	30.81	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	10,761.98	12,253.60	0.00%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	43.80	59.12	0.00%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	85.70	115.67	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	638,911.53	862,333.65	0.24%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	2,647.26	3,572.99	0.00%

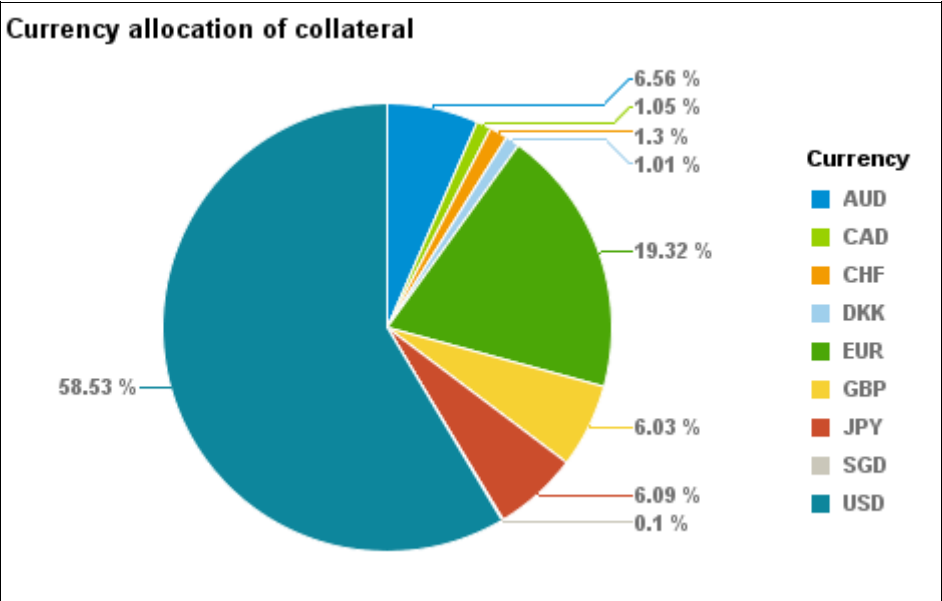
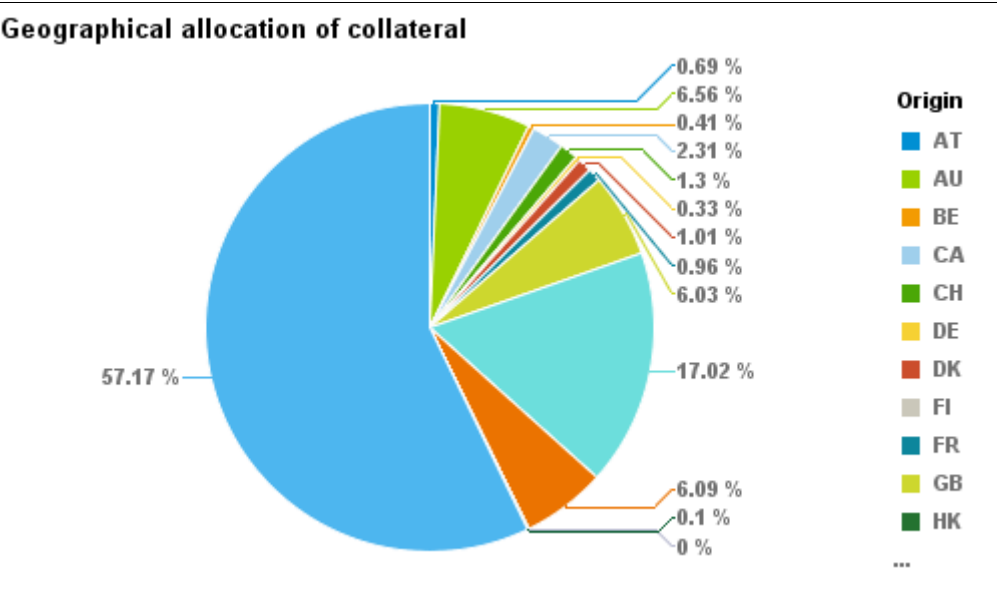
Collateral data - as at 05/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	3,510,517.20	4,738,116.28	1.30%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	3,510,504.20	4,738,098.73	1.30%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA3	933,933.77	1,260,522.75	0.35%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	5,639,674.13	7,611,821.93	2.09%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	33.32	44.97	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	264,915.25	357,553.94	0.10%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	365.61	493.46	0.00%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	1,815,636.20	2,450,549.29	0.67%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		10,960,463.31	12,479,583.78	3.42%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		10,960,481.63	12,479,604.65	3.42%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,960,458.42	12,479,578.22	3.42%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		10,960,483.34	12,479,606.59	3.42%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		10,718,039.63	12,203,560.18	3.34%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	116,857,602.92	811,541.48	0.22%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	116,695,199.61	810,413.64	0.22%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	4,126,137.91	28,654.81	0.01%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	20,078,695.54	139,440.60	0.04%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	14,238,422.67	98,881.63	0.03%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	197,459,954.54	1,371,300.97	0.38%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	106,983,107.25	742,966.03	0.20%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	81,808,108.22	568,133.11	0.16%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	197,553,583.80	1,371,951.20	0.38%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	16,937,375.13	117,625.06	0.03%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	55,798,841.69	387,506.45	0.11%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	113,586,247.92	788,822.89	0.22%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	252,442,711.96	1,753,139.96	0.48%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,435,110.97	79,413.46	0.02%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	33,132,833.21	230,097.73	0.06%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	1,909,515.30	13,261.02	0.00%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	40,076.57	278.32	0.00%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	472,367.55	3,280.45	0.00%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	198,040,686.84	1,375,333.99	0.38%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	197,594,556.32	1,372,235.74	0.38%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	198,028,518.69	1,375,249.48	0.38%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	3,019,936.25	20,972.56	0.01%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	33,061,651.19	229,603.39	0.06%
JP1300171525	JPGV 2.400 12/20/34 JAPAN	GOV	JP	JPY	A1	291,327,510.04	2,023,183.38	0.55%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	67,040,164.04	465,574.11	0.13%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	33,178,685.82	230,416.16	0.06%

Collateral data - as at 05/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	116,253,861.71	807,348.68	0.22%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	33,006,289.12	229,218.91	0.06%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	46,483,752.48	322,815.91	0.09%
JP1742381Q69	JPGV 06/20/25 JAPAN	GOV	JP	JPY	A1	55,790,513.86	387,448.62	0.11%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	49,338,092.28	342,638.46	0.09%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	55,784,621.22	387,407.69	0.11%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	291,528,186.37	2,024,577.02	0.55%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	55,817,825.64	387,638.29	0.11%
JP1743081R51	JPGV 08/25/25 JAPAN	GOV	JP	JPY	A1	49,455,449.53	343,453.47	0.09%
JP1743091R67	JPGV 09/01/25 JAPAN	GOV	JP	JPY	A1	55,794,148.18	387,473.85	0.11%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	28,444,398.88	197,537.94	0.05%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	320.67	365.12	0.00%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	0.92	1.05	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	14.79	16.84	0.00%
SG1M31001969	UOB ODSH UOB	COM	SG	SGD		465,828.00	360,073.44	0.10%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	3,674,279.38	3,674,279.38	1.01%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	10,901,076.03	10,901,076.03	2.99%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	1,249,642.71	1,249,642.71	0.34%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,248,393.65	1,248,393.65	0.34%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	3,674,423.73	3,674,423.73	1.01%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	4,737,961.05	4,737,961.05	1.30%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	3,674,456.52	3,674,456.52	1.01%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	3,674,385.96	3,674,385.96	1.01%
US31488V1070	FERGUSON ENTPS ODSH FERGUSON ENTPS	COM	US	USD	AAA	1,611,503.67	1,611,503.67	0.44%
US3696043013	GE ODSH GE	COM	US	USD	AAA	1,249,473.40	1,249,473.40	0.34%
US427028AB18	CAGV 0.750 05/19/26 CANADA	GOV	CA	USD	AAA	4,589,844.97	4,589,844.97	1.26%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	2,175.93	2,175.93	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	10,901,066.07	10,901,066.07	2.99%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	422,262.53	422,262.53	0.12%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	10,901,025.14	10,901,025.14	2.99%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	4,383,860.98	4,383,860.98	1.20%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	1,249,680.39	1,249,680.39	0.34%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	10,900,804.62	10,900,804.62	2.99%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,249,658.74	1,249,658.74	0.34%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,901,074.62	10,901,074.62	2.99%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,244,297.50	1,244,297.50	0.34%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	348,339.70	348,339.70	0.10%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,023,531.03	1,023,531.03	0.28%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	6,566,886.39	6,566,886.39	1.80%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	7,218,015.50	7,218,015.50	1.98%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	479,238.82	479,238.82	0.13%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	3,633,770.13	3,633,770.13	1.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	99.54	99.54	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	179,450.14	179,450.14	0.05%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	74.58	74.58	0.00%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	AAA	318.28	318.28	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	3,502.98	3,502.98	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	72.99	72.99	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	48.44	48.44	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	326,265.29	326,265.29	0.09%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	803,541.63	803,541.63	0.22%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	199,151.90	199,151.90	0.05%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	80.78	80.78	0.00%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,547,009.09	1,547,009.09	0.42%
US912810TT51	UST 4.125 08/15/53 US TREASURY	GOV	US	USD	AAA	336,570.20	336,570.20	0.09%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	2,932.56	2,932.56	0.00%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	4,589,799.82	4,589,799.82	1.26%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	590,659.17	590,659.17	0.16%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	867,804.98	867,804.98	0.24%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	AAA	2,024,706.68	2,024,706.68	0.55%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	774,391.42	774,391.42	0.21%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	91,892.07	91,892.07	0.03%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	357,460.33	357,460.33	0.10%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	357,508.20	357,508.20	0.10%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,239.83	1,239.83	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	2,761,039.56	2,761,039.56	0.76%
US91282CAH43	UST 0.500 08/31/27 US TREASURY	GOV	US	USD	AAA	1,614,117.07	1,614,117.07	0.44%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	169.28	169.28	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,005,757.01	1,005,757.01	0.28%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	10,203,653.37	10,203,653.37	2.80%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	770,981.41	770,981.41	0.21%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	377,585.19	377,585.19	0.10%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	625,746.88	625,746.88	0.17%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	AAA	1,101,810.06	1,101,810.06	0.30%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	10,203,633.93	10,203,633.93	2.80%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	10,203,630.26	10,203,630.26	2.80%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	357,539.50	357,539.50	0.10%
US91282CCS89	UST 1.250 08/15/31 US TREASURY	GOV	US	USD	AAA	5,458,731.02	5,458,731.02	1.50%

Collateral data - as at 05/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	91.87	91.87	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	89,735.38	89,735.38	0.02%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	10,203,593.97	10,203,593.97	2.80%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	9,675.87	9,675.87	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	58,290.08	58,290.08	0.02%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	357,507.85	357,507.85	0.10%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	1,478,219.24	1,478,219.24	0.41%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	572,918.88	572,918.88	0.16%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	295.52	295.52	0.00%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	670,963.71	670,963.71	0.18%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	254,551.31	254,551.31	0.07%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	1,583.34	1,583.34	0.00%
US91282CFK27	UST 3.500 09/15/25 US TREASURY	GOV	US	USD	AAA	908,950.40	908,950.40	0.25%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	725,618.54	725,618.54	0.20%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	869,005.42	869,005.42	0.24%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	183,714.84	183,714.84	0.05%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	2,630.45	2,630.45	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	197.74	197.74	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,328,631.12	3,328,631.12	0.91%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	53,483.44	53,483.44	0.01%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	25,822.29	25,822.29	0.01%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	243,409.17	243,409.17	0.07%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	1,174,937.36	1,174,937.36	0.32%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	692,596.71	692,596.71	0.19%
US91282CJP77	UST 4.375 12/15/26 US TREASURY	GOV	US	USD	AAA	409.60	409.60	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	51,620.88	51,620.88	0.01%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	491.84	491.84	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	3,600,804.75	3,600,804.75	0.99%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	796,659.07	796,659.07	0.22%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	AAA	202.79	202.79	0.00%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	585,123.86	585,123.86	0.16%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	4,589,802.98	4,589,802.98	1.26%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	599.76	599.76	0.00%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	2,023,697.96	2,023,697.96	0.55%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	776,250.62	776,250.62	0.21%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	107,047.05	107,047.05	0.03%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	509,916.40	509,916.40	0.14%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	97.34	97.34	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	1,003.87	1,003.87	0.00%

Collateral data - as at 05/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	14,049.63	14,049.63	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	2,024,655.33	2,024,655.33	0.55%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	99.22	99.22	0.00%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,304,899.83	1,304,899.83	0.36%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	598,080.65	598,080.65	0.16%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	1,248,652.18	1,248,652.18	0.34%
US9884981013	YUM! BRANDS ODSH YUM! BRANDS	COM	US	USD	AAA	583.11	583.11	0.00%
	AERCAP HLDG ODSH **DUPLICATED	EXT	US	USD	AAA	3,674,492.45	3,674,492.45	1.01%
						Total:	364,985,363.34	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)	151,375,283.76
2	RBC EUROPE LIMITED (PARENT)	69,661,565.41
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	63,624,238.50
4	MERRILL LYNCH INTERNATIONAL (PARENT)	48,017,902.57
5	RBC DOMINION SECURITIES INC (PARENT)	30,197,902.09