



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 23/06/2025

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)	5,166,433,452
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 23/06/2025	
Currently on loan in USD (base currency)	275,482,082.93
Current percentage on loan (in % of the fund AuM)	5.33%
Collateral value (cash and securities) in USD (base currency)	299,740,400.24
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 23/06/2025									
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	273,459.50	314,887.09	0.11%	
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,617.49	75,558.17	0.03%	
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,065.77	2,378.73	0.00%	
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	1,003.58	1,155.62	0.00%	
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	2,283,325.22	2,629,236.25	0.88%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	2,191,387.42	2,523,370.38	0.84%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	272,798.09	314,125.48	0.10%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	119,230.19	137,292.90	0.05%	
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	2,968,540.73	1,919,579.35	0.64%	
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	10,209,565.73	6,601,921.08	2.20%	

Collateral data - as at 23/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000COH5	COCHLEAR ODSH COCHLEAR	COM	AU	AUD	AAA	18,569,818.30	12,008,000.93	4.01%
AU000000CPU5	COMPUTERSHARE ODSH COMPUTERSHARE	COM	AU	AUD	AAA	19,512,209.04	12,617,389.17	4.21%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	24,505,866.04	15,846,491.20	5.29%
AU000000TCL6	TRANSURBAN UNIT TRANSURBAN	COM	AU	AUD	AAA	19,512,220.74	12,617,396.74	4.21%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	11,492.57	13,233.63	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	3,944.81	4,542.43	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1,610,279.80	1,854,228.20	0.62%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	484,806.79	558,252.32	0.19%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	76,049.34	55,390.51	0.02%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	38,541.07	28,071.37	0.01%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,831.57	5,704.12	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	50,203.63	36,565.80	0.01%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	170,988.94	124,539.74	0.04%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	9,145.35	6,661.01	0.00%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	673,691.76	490,683.15	0.16%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	973.23	708.85	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,307.16	25,715.96	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,370.27	61,451.06	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	76,308.18	55,579.04	0.02%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	17,979.33	13,095.24	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	275,323.56	200,531.82	0.07%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	386,966.69	281,847.05	0.09%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	5,966.77	4,345.90	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	231,521.06	168,628.28	0.06%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	1,266,999.13	922,818.38	0.31%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,020,445.96	743,241.46	0.25%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	132,633.91	96,603.86	0.03%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		3,865,028.59	4,727,063.90	1.58%
DE0001135176	DEGV 5.500 01/04/31 GERMANY	GOV	DE	EUR	AAA	1,722,867.55	1,983,872.37	0.66%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	1,506,847.68	232,630.74	0.08%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	1,506,847.34	232,630.68	0.08%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	1,278,391.56	197,361.14	0.07%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	1,506,847.07	232,630.64	0.08%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	625,038.12	96,494.88	0.03%
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	AA1	2,283,764.18	2,629,741.71	0.88%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,269.84	37,158.54	0.01%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	26,130.19	30,088.77	0.01%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	222,403.38	256,096.25	0.09%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	11,702.38	13,475.22	0.00%

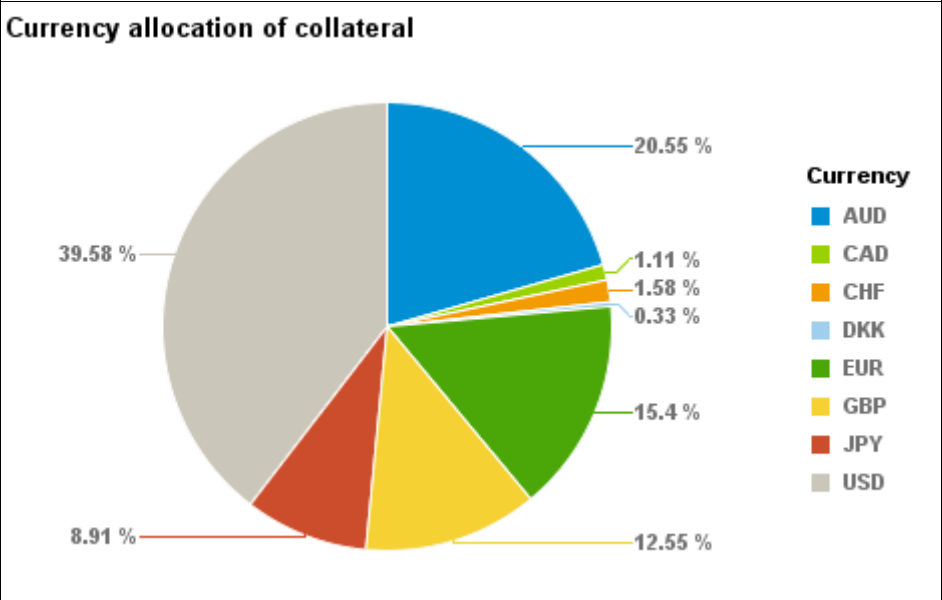
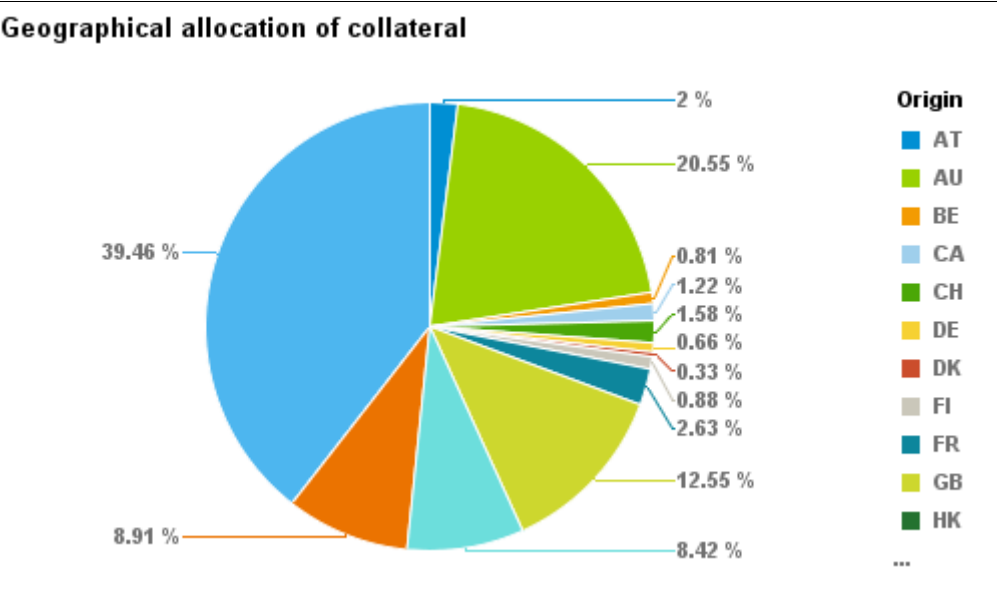
Collateral data - as at 23/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	19,186.45	22,093.09	0.01%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	1,954,703.04	2,250,829.64	0.75%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	83,279.93	95,896.37	0.03%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	2,275,539.35	2,620,270.86	0.87%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	8,194.27	9,435.65	0.00%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.69	6.56	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	397,420.51	457,627.50	0.15%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	11,514.33	13,258.69	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	84.42	97.20	0.00%
FR001400XJJ3	FRGV 3.750 05/25/56 FRANCE	GOV	FR	EUR	AA2	1,792,153.35	2,063,654.58	0.69%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,510,987.83	4,727,545.11	1.58%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	630,367.61	848,789.99	0.28%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	109.52	147.47	0.00%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	1,914,117.79	2,577,359.60	0.86%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	221,876.11	298,756.18	0.10%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	3,510,984.25	4,727,540.29	1.58%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	3,510,968.58	4,727,519.19	1.58%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA3	2,742,599.84	3,692,910.68	1.23%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	443,784.91	597,556.38	0.20%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	887,039.99	1,194,399.35	0.40%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	4,252,491.70	5,725,980.07	1.91%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	233,846.28	314,874.02	0.11%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	43.28	58.28	0.00%
GB00BPSN BG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	55,871.78	75,231.35	0.03%
GB00BPSN BG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	886,385.63	1,193,518.25	0.40%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	4,252,499.95	5,725,991.18	1.91%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	876,016.32	1,179,555.97	0.39%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		10,957,410.87	12,617,397.48	4.21%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		10,957,395.57	12,617,379.85	4.21%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		4.84	5.57	0.00%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	131,060,156.14	898,195.21	0.30%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	121,194,719.06	830,584.36	0.28%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	161,955,199.53	1,109,928.37	0.37%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	114,898,295.23	787,433.05	0.26%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	3,300,471.83	22,619.14	0.01%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	3,658,556.53	25,073.20	0.01%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	11,543,042.89	79,107.99	0.03%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	12,403,114.16	85,002.32	0.03%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	135,320,380.61	927,391.83	0.31%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	135,093,568.43	925,837.42	0.31%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,377,388.15	783,863.12	0.26%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	174,174,991.15	1,193,674.32	0.40%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	208,248,920.06	1,427,193.35	0.48%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,559,175.41	79,218.55	0.03%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	165,095,819.67	1,131,451.99	0.38%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	885,159.11	6,066.27	0.00%
JP1201501E99	JPGV 1.400 09/20/34 JAPAN	GOV	JP	JPY	A1	79,166,675.17	542,553.36	0.18%
JP1201581G90	JPGV 0.500 09/20/36 JAPAN	GOV	JP	JPY	A1	2,400,649.83	16,452.39	0.01%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	14,030,962.78	96,158.47	0.03%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	41,953.21	287.52	0.00%
JP1201681K44	JPGV 0.400 03/20/39 JAPAN	GOV	JP	JPY	A1	41,065.15	281.43	0.00%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	29,627,825.76	203,048.52	0.07%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	174,267,599.42	1,194,309.00	0.40%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	38,475.61	263.69	0.00%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	15,016,029.20	102,909.43	0.03%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	83,112.66	569.60	0.00%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	135,164,592.01	926,324.16	0.31%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	135,128,090.97	926,074.01	0.31%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	135,159,350.07	926,288.24	0.31%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	136,049,515.35	932,388.81	0.31%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	135,090,379.65	925,815.56	0.31%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	135,150,373.15	926,226.72	0.31%
JP1300171525	JPGV 2.400 12/20/34 JAPAN	GOV	JP	JPY	A1	218,457,637.47	1,497,156.80	0.50%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	66,975,865.52	459,006.03	0.15%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	127,996,412.57	877,198.44	0.29%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	162,679,428.30	1,114,891.73	0.37%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	689,708,698.68	4,726,784.02	1.58%
US0010551028	AFLAC ODSH AFLAC	COM	US	USD	AAA	609,263.39	609,263.39	0.20%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	4,954,424.16	4,954,424.16	1.65%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,405,521.08	1,405,521.08	0.47%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	1,406,742.73	1,406,742.73	0.47%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	345,054.39	345,054.39	0.12%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	4,954,265.83	4,954,265.83	1.65%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	185.39	185.39	0.00%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	1,406,370.02	1,406,370.02	0.47%
US4456581077	JB HUNT TRANS ODSH JB HUNT TRANS	COM	US	USD	AAA	188.01	188.01	0.00%
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	4,954,341.17	4,954,341.17	1.65%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	1,406,048.26	1,406,048.26	0.47%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,403,916.91	1,403,916.91	0.47%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,954,337.85	4,954,337.85	1.65%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,406,218.62	1,406,218.62	0.47%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	542,997.48	542,997.48	0.18%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	2,760,592.94	2,760,592.94	0.92%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,954,282.07	4,954,282.07	1.65%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	4,954,417.77	4,954,417.77	1.65%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	474,538.11	474,538.11	0.16%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	527.15	527.15	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	31,913.67	31,913.67	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	100.49	100.49	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	245,766.52	245,766.52	0.08%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	80,795.67	80,795.67	0.03%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	757.23	757.23	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	85.75	85.75	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	60,642.90	60,642.90	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,254.57	28,254.57	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	73.17	73.17	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	5,725,895.92	5,725,895.92	1.91%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	737,442.62	737,442.62	0.25%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	79,584.86	79,584.86	0.03%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	201,141.53	201,141.53	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	963,632.68	963,632.68	0.32%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	90,887.39	90,887.39	0.03%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,261,264.91	2,261,264.91	0.75%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	11,804.44	11,804.44	0.00%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	2,275,301.79	2,275,301.79	0.76%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	809,539.62	809,539.62	0.27%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	127.02	127.02	0.00%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,082.79	92,082.79	0.03%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,242.56	1,242.56	0.00%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	AAA	314,870.12	314,870.12	0.11%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	1,272,233.83	1,272,233.83	0.42%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	5,725,945.21	5,725,945.21	1.91%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	159,472.30	159,472.30	0.05%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,006,948.19	1,006,948.19	0.34%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	5,725,971.78	5,725,971.78	1.91%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	5,750,337.60	5,750,337.60	1.92%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	168,663.16	168,663.16	0.06%

Collateral data - as at 23/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	3,075.76	3,075.76	0.00%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	AAA	96,835.54	96,835.54	0.03%
US91282CCF68	UST 0.750 05/31/26 US TREASURY	GOV	US	USD	AAA	2,408,665.60	2,408,665.60	0.80%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,399,296.53	1,399,296.53	0.47%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	222,776.35	222,776.35	0.07%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	124,229.52	124,229.52	0.04%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	573,984.48	573,984.48	0.19%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	146,952.45	146,952.45	0.05%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	2,954,248.37	2,954,248.37	0.99%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	296.51	296.51	0.00%
US91282CFU09	UST 4.125 10/31/27 US TREASURY	GOV	US	USD	AAA	314,876.92	314,876.92	0.11%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	573,973.65	573,973.65	0.19%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,250,925.81	1,250,925.81	0.42%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	52,180.63	52,180.63	0.02%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,300,028.86	3,300,028.86	1.10%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	210,202.29	210,202.29	0.07%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.18	100.18	0.00%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	11,676.13	11,676.13	0.00%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	703.64	703.64	0.00%
US91282CHN48	UST 4.750 07/31/25 US TREASURY	GOV	US	USD	AAA	314,825.88	314,825.88	0.11%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	232,624.46	232,624.46	0.08%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	243,912.04	243,912.04	0.08%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	916,922.74	916,922.74	0.31%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	2,954,138.88	2,954,138.88	0.99%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	586,637.53	586,637.53	0.20%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	74,773.42	74,773.42	0.02%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	561,245.85	561,245.85	0.19%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,007,612.00	2,007,612.00	0.67%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	11,519.79	11,519.79	0.00%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	797,566.73	797,566.73	0.27%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	451,123.93	451,123.93	0.15%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	2,954,298.95	2,954,298.95	0.99%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	102.16	102.16	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	135,328.92	135,328.92	0.05%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	886,630.92	886,630.92	0.30%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	2,071,707.77	2,071,707.77	0.69%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	113,797.67	113,797.67	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,669,123.97	3,669,123.97	1.22%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	2,954,054.95	2,954,054.95	0.99%

Collateral data - as at 23/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,327,500.29	1,327,500.29	0.44%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	23,101.48	23,101.48	0.01%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	78,484.51	78,484.51	0.03%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	AAA	522,309.94	522,309.94	0.17%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	2,953,971.26	2,953,971.26	0.99%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	14,770.38	14,770.38	0.00%
US98978V1035	ZOETIS ODSH ZOETIS	COM	US	USD	AAA	1,406,489.03	1,406,489.03	0.47%
						Total:	299,740,400.24	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)	151,017,306.01
2	RBC EUROPE LIMITED (PARENT)	69,496,827.22
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	63,473,777.60
4	MERRILL LYNCH INTERNATIONAL (PARENT)	47,904,348.10
5	RBC DOMINION SECURITIES INC (PARENT)	30,126,488.99