



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 03/06/2025

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)	4,642,089,291
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 03/06/2025	
Currently on loan in USD (base currency)	352,094,653.54
Current percentage on loan (in % of the fund AuM)	7.58%
Collateral value (cash and securities) in USD (base currency)	382,901,665.93
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 03/06/2025								
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	313,552.05	355,536.68	0.09%
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,709.18	74,507.64	0.02%
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	1,003,526.51	1,137,898.75	0.30%
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,073.34	2,350.96	0.00%
AT0000A0U299	ATGV 3.800 01/26/62 AUSTRIA	GOV	AT	EUR	AA1	4,260.03	4,830.45	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	191,524.11	217,169.20	0.06%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	682,982.40	774,433.76	0.20%
AT0000A324S8	ATGV 2.900 02/20/33 AUSTRIA	GOV	AT	EUR	AA1	681,939.98	773,251.77	0.20%
AT0000A33SK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	AA1	179,951.20	204,046.67	0.05%
AT0000A38239	ATGV 3.450 10/20/30 AUSTRIA	GOV	AT	EUR	AA1	682,845.21	774,278.21	0.20%

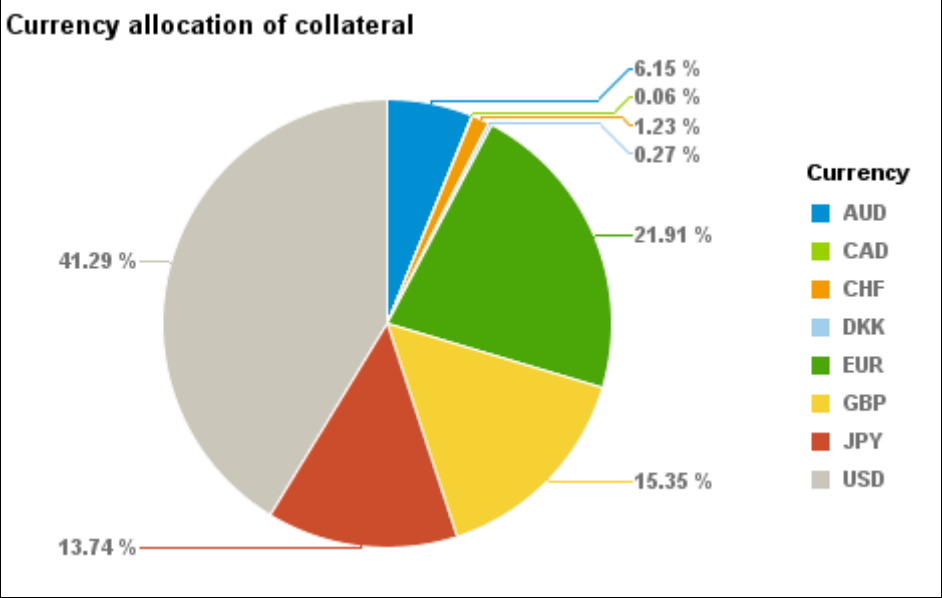
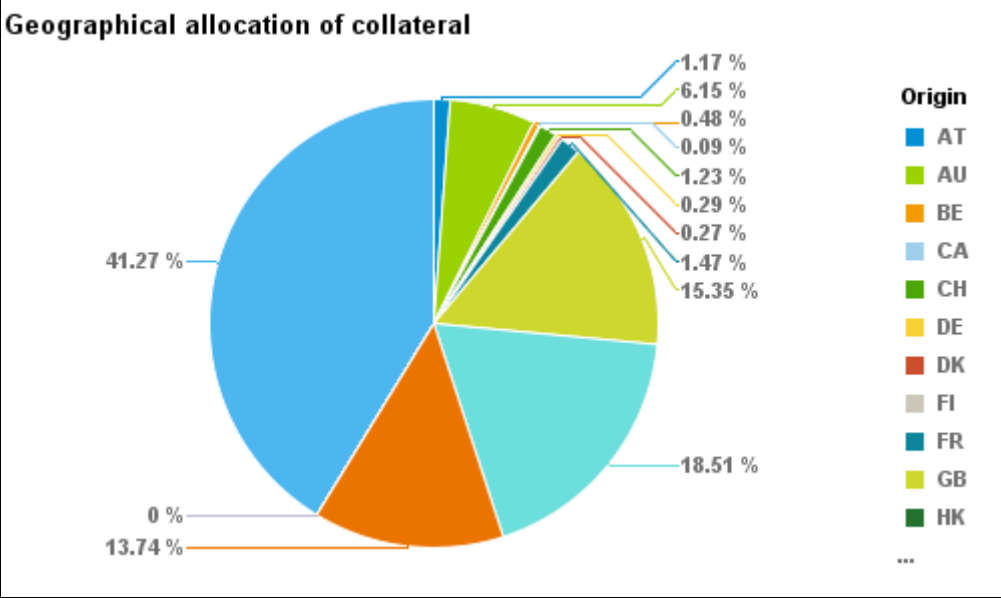
Collateral data - as at 03/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	146,508.03	166,125.46	0.04%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	618.53	701.35	0.00%
AU000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	1,844.69	1,192.23	0.00%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	23,239,451.42	15,019,654.17	3.92%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	9,096,568.06	5,879,110.65	1.54%
AU000000TCL6	TRANSURBAN UNIT TRANSURBAN	COM	AU	AUD	AAA	14.29	9.23	0.00%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	AAA	4,106,702.77	2,654,161.42	0.69%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	742,822.69	842,286.68	0.22%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	AA3	19,709.81	22,348.95	0.01%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	38.28	43.40	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	848,831.22	962,489.74	0.25%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	44.51	50.47	0.00%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	77,371.18	56,168.08	0.01%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	8,337.35	6,052.55	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,564.00	25,817.90	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,631.98	61,439.10	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	11,682.26	8,480.81	0.00%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	18,116.56	13,151.82	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	77,287.22	56,107.13	0.01%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	8,030.46	5,829.76	0.00%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	997.31	724.00	0.00%
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	90.44	65.66	0.00%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		3,882,559.40	4,728,297.89	1.23%
CH0012221716	ABB ODSH ABB	COM	CH	CHF		46.11	56.16	0.00%
DE000BU22056	DEGV 2.900 06/18/26 GERMANY	GOV	DE	EUR	AAA	175,222.58	198,684.89	0.05%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	799,478.61	906,528.83	0.24%
DK0062498333	NOVO NORDISK ODSH NOVO NORDISK	COM	DK	DKK	AAA	6,730,274.98	1,025,978.22	0.27%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	32,493.50	36,844.38	0.01%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	1,777,745.10	2,015,785.22	0.53%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	1.02	1.16	0.00%
FR0011008705	FRGV 1.850 07/25/27 FRANCE	GOV	FR	EUR	AA2	713,820.48	809,401.07	0.21%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,545,266.52	1,752,177.76	0.46%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	224,238.71	254,264.28	0.07%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	65,764.87	74,570.79	0.02%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	583,703.55	661,861.47	0.17%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	31.46	35.67	0.00%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.73	6.50	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	27.16	30.80	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	1,313.78	1,489.69	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR001400QMF9	FRGV 3.000 11/25/34 FRANCE	GOV	FR	EUR	AA2	7,488.85	8,491.61	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	38.17	43.28	0.00%
GB0000811801	ORD GBP0.10 BARRATT DEVEL	CST	GB	GBP	AA3	425,270.23	573,245.26	0.15%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	46.50	62.68	0.00%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	84.52	113.93	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	649,133.63	875,003.12	0.23%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	1,495,266.13	2,015,551.90	0.53%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	2,642.64	3,562.16	0.00%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	3,508,148.84	4,728,827.82	1.23%
GB00BJFFLV09	CRODA ODSH CRODA	CST	GB	GBP	AA3	3,508,139.12	4,728,814.72	1.23%
GB00BKFB1C65	M&G ODSH M&G	CST	GB	GBP	AA3	931,210.93	1,255,230.71	0.33%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	263,698.36	355,453.60	0.09%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	143,838.78	193,888.25	0.05%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	1,495,959.09	2,016,485.98	0.53%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	7,717,499.98	10,402,845.00	2.72%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	7,717,368.65	10,402,667.97	2.72%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	7,717,466.51	10,402,799.88	2.72%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	1,814,267.63	2,445,551.67	0.64%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	6,199,318.42	8,356,404.12	2.18%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	1,372,798.87	1,372,798.87	0.36%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		11,942,492.22	13,541,592.32	3.54%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		11,942,484.44	13,541,583.50	3.54%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		11,942,482.04	13,541,580.78	3.54%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		11,942,487.37	13,541,586.82	3.54%
IT0004176001	PRYSMIAN ODSH PRYSMIAN	COM	IT	EUR		11,942,489.46	13,541,589.19	3.54%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		2,776,913.84	3,148,742.69	0.82%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	117,536,381.70	819,482.71	0.21%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	117,073,898.01	816,258.20	0.21%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	4,140,355.67	28,867.23	0.01%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	525,799,342.46	3,665,958.27	0.96%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	33,364,491.46	232,622.64	0.06%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	37,441,928.54	261,051.20	0.07%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	318,879,335.71	2,223,278.44	0.58%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	2,075,849.28	14,473.16	0.00%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	107,390,937.83	748,747.03	0.20%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	525,793,633.31	3,665,918.47	0.96%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	278,698,209.94	1,943,129.11	0.51%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	50,233.95	350.24	0.00%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	100,073.49	697.73	0.00%

Collateral data - as at 03/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103631M74	JPGV 0.100 06/20/31 JAPAN	GOV	JP	JPY	A1	32,856,786.97	229,082.85	0.06%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	447,240,306.54	3,118,231.94	0.81%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	318,918,934.36	2,223,554.52	0.58%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	525,790,193.90	3,665,894.49	0.96%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	55,518,566.99	387,084.45	0.10%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,137,997.07	795,788.62	0.21%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	374,384,129.60	2,610,266.86	0.68%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,491,593.02	80,121.25	0.02%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	289,208,900.21	2,016,411.35	0.53%
JP1201631HC6	JPGV 0.600 12/20/37 JAPAN	GOV	JP	JPY	A1	318,892,867.15	2,223,372.78	0.58%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	111,072,241.49	774,413.68	0.20%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	79,942,571.98	557,372.57	0.15%
JP1201831P14	JPGV 1.400 12/20/42 JAPAN	GOV	JP	JPY	A1	316,816,644.73	2,208,897.02	0.58%
JP1201841P46	JPGV 1.100 03/20/43 JAPAN	GOV	JP	JPY	A1	75,049,905.77	523,260.11	0.14%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	318,899,309.04	2,223,417.69	0.58%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	525,755,790.14	3,665,654.62	0.96%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	32,867,035.60	229,154.30	0.06%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	30,090.49	209.80	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	67,354,630.75	469,607.41	0.12%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	32,888,342.93	229,302.86	0.06%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	8,783,336.94	61,238.85	0.02%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	116,995,562.98	815,712.04	0.21%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	40,574.99	282.90	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	172,753,581.75	1,204,465.98	0.31%
JP1742381Q69	JPGV 06/20/25 JAPAN	GOV	JP	JPY	A1	55,539,999.99	387,233.89	0.10%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	525,804,044.35	3,665,991.06	0.96%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	49,509,209.98	345,186.24	0.09%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	55,537,585.25	387,217.05	0.10%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	289,185,932.14	2,016,251.21	0.53%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	55,570,975.95	387,449.86	0.10%
JP1743071R53	JPGV 05/20/26 JAPAN	GOV	JP	JPY	A1	55,550,084.29	387,304.20	0.10%
JP1743091R67	JPGV 09/01/25 JAPAN	GOV	JP	JPY	A1	14,086,039.22	98,210.15	0.03%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	28,904,999.52	201,530.34	0.05%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	222.75	252.58	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	16.30	18.48	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	3,669,767.95	3,669,767.95	0.96%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	10,875,923.53	10,875,923.53	2.84%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	3,669,604.79	3,669,604.79	0.96%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	4,728,577.33	4,728,577.33	1.23%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	3,669,767.95	3,669,767.95	0.96%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	3,669,732.56	3,669,732.56	0.96%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	3,669,681.66	3,669,681.66	0.96%
US0865161014	BEST BUY ODSH BEST BUY	COM	US	USD	AAA	76,316.81	76,316.81	0.02%
US23918K1088	DAVITA ODSH DAVITA	COM	US	USD	AAA	466,353.90	466,353.90	0.12%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	1,372,790.03	1,372,790.03	0.36%
US31488V1070	FERGUSON ENTPS ODSH FERGUSON ENTPS	COM	US	USD	AAA	1,344,797.62	1,344,797.62	0.35%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	95,266.34	95,266.34	0.02%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	10,875,868.50	10,875,868.50	2.84%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	10,875,834.64	10,875,834.64	2.84%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	1,372,655.99	1,372,655.99	0.36%
US5797802064	MCCORMICK ODSH MCCORMICK	COM	US	USD	AAA	197.99	197.99	0.00%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	1,369,873.05	1,369,873.05	0.36%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	3,636,083.51	3,636,083.51	0.95%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,369,972.80	1,369,972.80	0.36%
US6658591044	NORTHERN TRUST ODSH NORTHERN TRUST	COM	US	USD	AAA	1,372,824.81	1,372,824.81	0.36%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	10,875,921.55	10,875,921.55	2.84%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,371,828.99	1,371,828.99	0.36%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	346,673.95	346,673.95	0.09%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,040,411.56	1,040,411.56	0.27%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	10,875,791.25	10,875,791.25	2.84%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	7,006,013.55	7,006,013.55	1.83%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	7,485,102.42	7,485,102.42	1.95%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	4,390,259.62	4,390,259.62	1.15%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	99.07	99.07	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	177,634.57	177,634.57	0.05%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	73.84	73.84	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	3,467.67	3,467.67	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	72.03	72.03	0.00%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	587,280.13	587,280.13	0.15%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	322,226.30	322,226.30	0.08%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	198,222.52	198,222.52	0.05%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,533,221.88	1,533,221.88	0.40%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	582,185.41	582,185.41	0.15%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	859,442.17	859,442.17	0.22%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	10,402,838.22	10,402,838.22	2.72%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	91,783.02	91,783.02	0.02%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	355,502.05	355,502.05	0.09%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	355,536.38	355,536.38	0.09%

Collateral data - as at 03/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,236.91	1,236.91	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	2,752,319.00	2,752,319.00	0.72%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	10,402,896.64	10,402,896.64	2.72%
US912828ZS21	UST 0.500 05/31/27 US TREASURY	GOV	US	USD	AAA	1,082,349.38	1,082,349.38	0.28%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,003,721.97	1,003,721.97	0.26%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	1,747.52	1,747.52	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	2,969.22	2,969.22	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	111,453.47	111,453.47	0.03%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	355,490.58	355,490.58	0.09%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	91.54	91.54	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	89,067.83	89,067.83	0.02%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	9,634.44	9,634.44	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	58,239.58	58,239.58	0.02%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	355,517.14	355,517.14	0.09%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	571,251.46	571,251.46	0.15%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	196.73	196.73	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	246,970.52	246,970.52	0.06%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	2,619.76	2,619.76	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	98.74	98.74	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,297,355.27	3,297,355.27	0.86%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	25,784.94	25,784.94	0.01%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	242,784.23	242,784.23	0.06%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	2,015,166.70	2,015,166.70	0.53%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	689,906.82	689,906.82	0.18%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	41,520.02	41,520.02	0.01%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	AAA	202.31	202.31	0.00%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	584,412.88	584,412.88	0.15%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	613,458.19	613,458.19	0.16%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	106,802.49	106,802.49	0.03%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	96.80	96.80	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	1,000.74	1,000.74	0.00%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	411,631.51	411,631.51	0.11%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	939,258.83	939,258.83	0.25%
	AERCAP HLDG ODSH **DUPLICATED	EXT	US	USD	AAA	3,669,806.16	3,669,806.16	0.96%
						Total:	382,901,665.93	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)	151,180,525.83
2	RBC EUROPE LIMITED (PARENT)	69,571,939.53
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	63,542,380.19
4	MERRILL LYNCH INTERNATIONAL (PARENT)	47,956,123.22
5	RBC DOMINION SECURITIES INC (PARENT)	30,159,049.77