



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 19/06/2025

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)	5,126,489,824
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 19/06/2025	
Currently on loan in USD (base currency)	278,659,054.15
Current percentage on loan (in % of the fund AuM)	5.44%
Collateral value (cash and securities) in USD (base currency)	301,442,967.57
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 19/06/2025									
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	273,538.94	314,797.37	0.10%	
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	65,801.71	75,726.71	0.03%	
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	2,068.35	2,380.32	0.00%	
AT0000A1K9F1	ATGV 1.500 02/20/47 AUSTRIA	GOV	AT	EUR	AA1	15,030.65	17,297.75	0.01%	
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	750,086.24	863,223.26	0.29%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	2,875,519.32	3,309,239.69	1.10%	
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	272,799.80	313,946.74	0.10%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	119,480.63	137,502.13	0.05%	
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	115,250.05	132,633.44	0.04%	
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	4,950,845.39	3,226,174.00	1.07%	

Collateral data - as at 19/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU0000013740	AUGV 2.500 05/21/30 AUSTRALIA	GOV	AU	AUD	AAA	952.11	620.44	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	3,981.28	4,581.78	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	485,168.75	558,347.73	0.19%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	10,043,978.69	10,043,978.69	3.33%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	76,160.00	55,633.67	0.02%
CA135087H235	CAGV 2.000 06/01/28 CANADA	GOV	CA	CAD	AAA	7,841.35	5,727.98	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	50,719.22	37,049.59	0.01%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	171,491.88	125,272.10	0.04%
CA135087N266	CAGV 1.500 12/01/31 CANADA	GOV	CA	CAD	AAA	674,239.07	492,520.94	0.16%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	973.98	711.48	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	35,361.03	25,830.67	0.01%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	84,479.41	61,710.87	0.02%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	76,518.31	55,895.41	0.02%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	17,987.69	13,139.72	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	275,717.18	201,407.02	0.07%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	387,501.63	283,063.79	0.09%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	5,977.13	4,366.20	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	231,571.16	169,159.06	0.06%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	192,249.11	140,434.92	0.05%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	2,875,189.85	2,100,280.55	0.70%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,022,547.09	746,954.42	0.25%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	132,864.21	97,055.20	0.03%
CH0011075394	ZURICH INS GROUP ODSH ZURICH INS GROUP	COM	CH	CHF		3,843,932.60	4,700,178.11	1.56%
CH0557779003	CHGV 0.875 05/22/47 SWITZERLAND	GOV	CH	CHF		6,457.70	7,896.17	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	1,872,325.56	2,154,732.20	0.71%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	0.72	0.83	0.00%
DE0001102473	DEGV 08/15/29 GERMANY	GOV	DE	EUR	AAA	0.92	1.06	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	2.76	3.17	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	934,030.14	1,074,911.79	0.36%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	2,742.55	3,156.22	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	94.79	109.09	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	1.29	1.48	0.00%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	1,983.19	2,282.32	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	2,875,644.46	3,309,383.71	1.10%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	2,875,643.58	3,309,382.69	1.10%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	1,955,275.41	2,250,193.54	0.75%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	1,484,964.83	229,106.62	0.08%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	1,494,940.79	230,645.75	0.08%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	1,484,365.42	229,014.14	0.08%

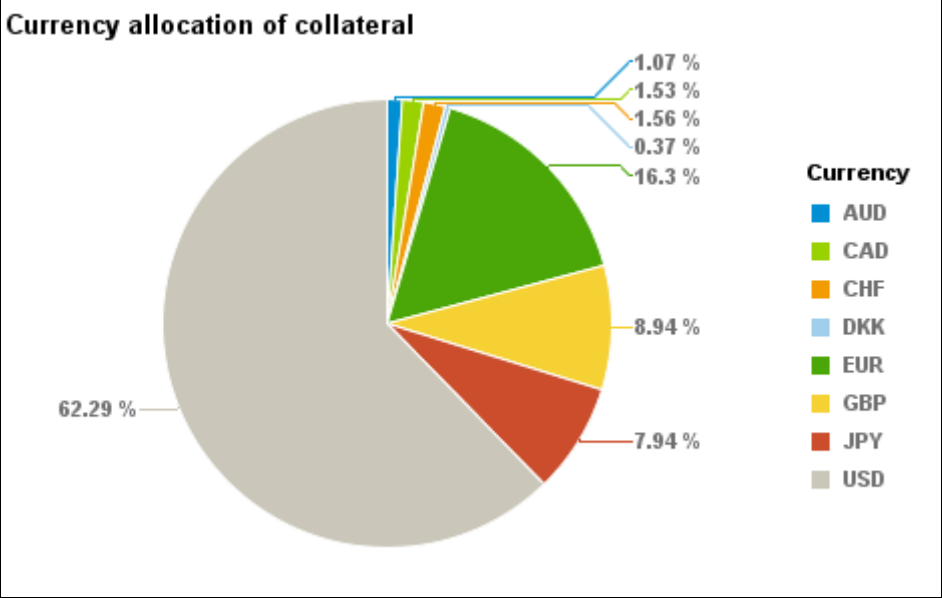
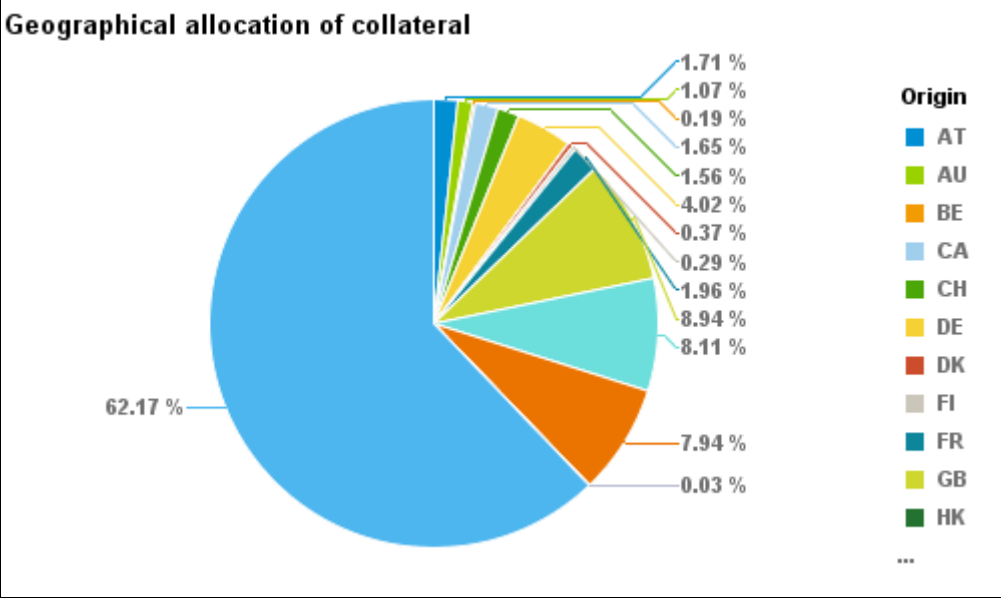
Collateral data - as at 19/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	1,280,228.17	197,518.99	0.07%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	1,431,552.37	220,865.92	0.07%
FI4000006176	FIGV 4.000 07/04/25 FINLAND	GOV	FI	EUR	AA1	734,232.32	844,978.06	0.28%
FI4000037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	AA1	3,135.29	3,608.19	0.00%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	7,251.58	8,345.35	0.00%
FI4000242870	FIGV 1.375 04/15/47 FINLAND	GOV	FI	EUR	AA1	10,391.65	11,959.04	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	87,492.21	100,688.84	0.03%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	223,350.22	257,038.58	0.09%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	11,712.44	13,479.05	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	83,646.99	96,263.63	0.03%
FR0013410552	FRGV 0.100 03/01/29 FRANCE	GOV	FR	EUR	AA2	1.20	1.39	0.00%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	1,657,016.63	1,906,947.78	0.63%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	177,852.86	204,678.76	0.07%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	5.69	6.55	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	5,736.80	6,602.09	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	2,875,643.73	3,309,382.86	1.10%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	11,353.24	13,065.67	0.00%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	84.43	97.16	0.00%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	3,494,294.70	4,700,350.52	1.56%
GB0007099541	ORD GBP0.05 PRUDENTIAL PLC	CST	GB	GBP	AA3	3,494,294.66	4,700,350.46	1.56%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	639,033.96	859,596.53	0.29%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	1,870,270.44	2,515,794.28	0.83%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	2,574.66	3,463.30	0.00%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	1,870,714.13	2,516,391.11	0.83%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	889,112.45	1,195,989.61	0.40%
GB00BGXQNP29	PHOENIX GROUP ODSH PHOENIX GROUP	CST	GB	GBP	AA3	2,304,593.23	3,100,023.58	1.03%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	895.99	1,205.24	0.00%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	889,223.99	1,196,139.65	0.40%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	824.51	1,109.09	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	234,020.76	314,793.03	0.10%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	3,466,942.94	4,663,558.30	1.55%
GB00BSQNR93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1.01	1.36	0.00%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	885,885.52	1,191,648.91	0.40%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		10,273,706.45	11,823,310.29	3.92%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		10,958,702.61	12,611,625.80	4.18%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	124,612,892.57	860,615.97	0.29%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	120,247,866.06	830,469.72	0.28%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	49,904.23	344.65	0.00%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	114,547,711.61	791,102.65	0.26%

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JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	3,295,729.83	22,761.35	0.01%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	8,556,701.00	59,095.28	0.02%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	11,512,660.61	79,510.07	0.03%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	161,489,273.60	1,115,295.89	0.37%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	134,525,684.71	929,076.84	0.31%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	133,917,966.08	924,879.74	0.31%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	114,104,839.36	788,044.03	0.26%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	172,840,844.95	1,193,693.43	0.40%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	206,699,331.14	1,427,530.82	0.47%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	11,503,019.44	79,443.48	0.03%
JP1201021860	JPGV 2.400 06/20/28 JAPAN	GOV	JP	JPY	A1	523,230.87	3,613.60	0.00%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	154,144,324.80	1,064,569.36	0.35%
JP1201411CC4	JPGV 1.700 12/20/32 JAPAN	GOV	JP	JPY	A1	880,487.63	6,080.93	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	41,665.41	287.75	0.00%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	173,190,899.08	1,196,111.01	0.40%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	38,212.12	263.90	0.00%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	82,559.53	570.18	0.00%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	133,990,471.53	925,380.49	0.31%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	133,968,481.89	925,228.62	0.31%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	133,960,804.01	925,175.59	0.31%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	135,421,161.91	935,261.29	0.31%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	133,991,815.45	925,389.77	0.31%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	133,977,445.25	925,290.52	0.31%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	1,097,503.42	7,579.71	0.00%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	43,398,550.90	299,724.09	0.10%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	66,626,465.12	460,143.40	0.15%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	40,450.04	279.36	0.00%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	221,148,928.07	1,527,324.30	0.51%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	680,371,998.47	4,698,863.76	1.56%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	30,253.09	34,816.22	0.01%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	86.30	99.31	0.00%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	57.53	66.21	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	17,353.19	19,970.61	0.01%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	20,865.29	24,012.45	0.01%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	0.90	1.04	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	1,690,744.65	1,690,744.65	0.56%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	978,911.35	978,911.35	0.32%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,658,101.62	1,658,101.62	0.55%
US05722G1004	BAKER HUGHES ODSH BAKER HUGHES	COM	US	USD	AAA	3,092,868.10	3,092,868.10	1.03%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	355,391.50	355,391.50	0.12%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	4,949,361.33	4,949,361.33	1.64%
US16119P1084	CHARTER COMMNS ODSH CHARTER COMMNS	COM	US	USD	AAA	1,658,148.08	1,658,148.08	0.55%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	1,657,687.75	1,657,687.75	0.55%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	12,611,574.88	12,611,574.88	4.18%
US3696043013	GE ODSH GE	COM	US	USD	AAA	1,657,614.03	1,657,614.03	0.55%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	4,949,341.86	4,949,341.86	1.64%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	4,949,420.31	4,949,420.31	1.64%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	1,057,823.14	1,057,823.14	0.35%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	558,791.29	558,791.29	0.19%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	12,611,446.08	12,611,446.08	4.18%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,282.63	5,282.63	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	1,653,746.78	1,653,746.78	0.55%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	4,949,375.07	4,949,375.07	1.64%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	1,656,340.66	1,656,340.66	0.55%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	8,849,732.84	8,849,732.84	2.94%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	551,645.17	551,645.17	0.18%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,164,945.06	1,164,945.06	0.39%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	1,657,189.02	1,657,189.02	0.55%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	12,611,426.52	12,611,426.52	4.18%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	4,949,352.00	4,949,352.00	1.64%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	4,949,474.07	4,949,474.07	1.64%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	104,666.24	104,666.24	0.03%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	2,914,429.79	2,914,429.79	0.97%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	2,269.98	2,269.98	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	528.05	528.05	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	32,041.20	32,041.20	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	100.63	100.63	0.00%
US912810QU51	UST 3.125 02/15/42 US TREASURY	GOV	US	USD	AAA	1,375,004.66	1,375,004.66	0.46%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	247,377.23	247,377.23	0.08%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	75.25	75.25	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	761.52	761.52	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	60,904.34	60,904.34	0.02%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	28,467.41	28,467.41	0.01%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	73.46	73.46	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	745,474.14	745,474.14	0.25%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	94,791.07	94,791.07	0.03%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	201,449.11	201,449.11	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	967,600.56	967,600.56	0.32%

Collateral data - as at 19/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	242.06	242.06	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	17,597.75	17,597.75	0.01%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	99.02	99.02	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	2,276,710.33	2,276,710.33	0.76%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	11,830.24	11,830.24	0.00%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	2,462,011.67	2,462,011.67	0.82%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	810,193.70	810,193.70	0.27%
US9128283F58	UST 2.250 11/15/27 US TREASURY	GOV	US	USD	AAA	2,515,209.37	2,515,209.37	0.83%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	92,175.99	92,175.99	0.03%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	314,671.65	314,671.65	0.10%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	314,722.20	314,722.20	0.10%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	42,420.25	42,420.25	0.01%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	1,243.35	1,243.35	0.00%
US91282CAH43	UST 0.500 08/31/27 US TREASURY	GOV	US	USD	AAA	2,516,332.58	2,516,332.58	0.83%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	159,628.80	159,628.80	0.05%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,006,018.36	1,006,018.36	0.33%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	5,190,541.11	5,190,541.11	1.72%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	24,283.27	24,283.27	0.01%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	1,381,313.15	1,381,313.15	0.46%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	79,815.46	79,815.46	0.03%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	1,400,610.68	1,400,610.68	0.46%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	222,971.39	222,971.39	0.07%
US91282CDK45	UST 1.250 11/30/26 US TREASURY	GOV	US	USD	AAA	5,190,525.50	5,190,525.50	1.72%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	124,389.29	124,389.29	0.04%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	58,601.76	58,601.76	0.02%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	314,737.15	314,737.15	0.10%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	574,448.49	574,448.49	0.19%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	147,142.37	147,142.37	0.05%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	2,516,384.70	2,516,384.70	0.83%
US91282CET45	UST 2.625 05/31/27 US TREASURY	GOV	US	USD	AAA	5,190,569.45	5,190,569.45	1.72%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	296.57	296.57	0.00%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	104,991.76	104,991.76	0.03%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	5,190,531.97	5,190,531.97	1.72%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	5,190,339.31	5,190,339.31	1.72%
US91282CFK27	UST 3.500 09/15/25 US TREASURY	GOV	US	USD	AAA	764,804.16	764,804.16	0.25%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	573,944.41	573,944.41	0.19%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,250,846.54	1,250,846.54	0.41%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	52,248.05	52,248.05	0.02%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	110,142.17	110,142.17	0.04%

Collateral data - as at 19/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,297,498.97	3,297,498.97	1.09%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	210,282.23	210,282.23	0.07%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	100.29	100.29	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	811,016.43	811,016.43	0.27%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	11,699.71	11,699.71	0.00%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	703.53	703.53	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	118,839.94	118,839.94	0.04%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	432,300.84	432,300.84	0.14%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	698,866.63	698,866.63	0.23%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	244,086.52	244,086.52	0.08%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	889,558.97	889,558.97	0.30%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	587,240.39	587,240.39	0.19%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	74,840.31	74,840.31	0.02%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	561,250.02	561,250.02	0.19%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	3,309,339.38	3,309,339.38	1.10%
US91282CKA89	UST 4.125 02/15/27 US TREASURY	GOV	US	USD	AAA	2,516,331.49	2,516,331.49	0.83%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	2,011,859.63	2,011,859.63	0.67%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	14,498.08	14,498.08	0.00%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	798,943.18	798,943.18	0.27%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	1,251,177.24	1,251,177.24	0.42%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	102.26	102.26	0.00%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	1,027.28	1,027.28	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	135,457.25	135,457.25	0.04%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	37,859.49	37,859.49	0.01%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	1,901,970.12	1,901,970.12	0.63%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	13,090.46	13,090.46	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	3,684,431.70	3,684,431.70	1.22%
US91282CLY56	UST 4.250 11/30/26 US TREASURY	GOV	US	USD	AAA	1,328,627.58	1,328,627.58	0.44%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	23,123.05	23,123.05	0.01%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	78,555.62	78,555.62	0.03%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	264,396.44	264,396.44	0.09%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	10,047.23	10,047.23	0.00%
						Total:	301,442,967.57	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)	150,865,896.16
2	RBC EUROPE LIMITED (PARENT)	69,427,149.74
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	63,410,138.83
4	MERRILL LYNCH INTERNATIONAL (PARENT)	47,856,319.23
5	RBC DOMINION SECURITIES INC (PARENT)	30,096,284.20