



Securities Lending Report

HBCE / HSBC Gbl Inv Fd - Gbl Short Duration Bond

Report as at 28/04/2025

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)	4,082,102,187
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 28/04/2025	
Currently on loan in USD (base currency)	433,593,227.48
Current percentage on loan (in % of the fund AuM)	10.62%
Collateral value (cash and securities) in USD (base currency)	475,625,324.83
Collateral value (cash and securities) in % of loan	110%

Securities lending statistics	
12-month average on loan in USD (base currency)	426,371,891.57
12-month average on loan as a % of the fund AuM	15.20%
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)	685,757.84
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0244%

Collateral data - as at 28/04/2025								
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	586,526.28	667,232.32	0.14%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	119,309.46	135,726.44	0.03%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	1,835,665.04	2,088,252.61	0.44%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	1,361,064.27	1,548,346.75	0.33%
AT0000A2Y8G4	ATGV 1.850 05/23/49 AUSTRIA	GOV	AT	EUR	AA1	770.87	876.94	0.00%
AT0000A38239	ATGV 3.450 10/20/30 AUSTRIA	GOV	AT	EUR	AA1	715,316.32	813,743.87	0.17%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	299,981.25	341,258.68	0.07%
BE0000334434	BEGV 0.800 06/22/25 BELGIUM	GOV	BE	EUR	AA3	20.05	22.81	0.00%
BE0000341504	BEGV 0.800 06/22/27 BELGIUM	GOV	BE	EUR	AA3	1,825,187.13	2,076,332.93	0.44%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	70,761.94	80,498.78	0.02%

Collateral data - as at 28/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	20,261.78	23,049.80	0.00%
BE0000358672	BEGV 3.300 06/22/54 BELGIUM	GOV	BE	EUR	AA3	15,465.61	17,593.68	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	4,809,684.90	5,471,497.68	1.15%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	67,874.21	77,213.70	0.02%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	155.71	177.13	0.00%
CA135087D507	CAGV 2.250 06/01/25 CANADA	GOV	CA	CAD	AAA	10,062.74	7,256.57	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	186,854.54	134,746.96	0.03%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	1,088.99	785.30	0.00%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	4,638.03	3,344.64	0.00%
CA135087M847	CAGV 1.250 03/01/27 CANADA	GOV	CA	CAD	AAA	103,341.45	74,522.92	0.02%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	4,729,941.23	3,410,916.35	0.72%
CA135087N837	CAGV 2.750 09/01/27 CANADA	GOV	CA	CAD	AAA	1,081,839.40	780,150.01	0.16%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	1,473,773.02	1,062,786.25	0.22%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	7,180.22	5,177.89	0.00%
CA135087P816	CAGV 3.000 04/01/26 CANADA	GOV	CA	CAD	AAA	16,030.79	11,560.33	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,089,267.78	785,506.86	0.17%
CA135087Q806	CAGV 4.500 11/01/25 CANADA	GOV	CA	CAD	AAA	28,844.85	20,800.97	0.00%
CA135087Q988	CAGV 4.000 03/01/29 CANADA	GOV	CA	CAD	AAA	35,648.62	25,707.39	0.01%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	751,644.64	542,035.70	0.11%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	1,219,732.04	879,588.93	0.18%
CA135087S547	CAGV 3.000 02/01/27 CANADA	GOV	CA	CAD	AAA	378,363.81	272,850.60	0.06%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	1,856,461.93	1,338,755.82	0.28%
CA135087S703	CAGV 3.500 12/01/57 CANADA	GOV	CA	CAD	AAA	9,879,742.21	7,124,607.38	1.50%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	9,322,168.45	6,722,522.58	1.41%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	179.15	129.19	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	1,335,117.98	962,797.53	0.20%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	2,669.25	3,036.54	0.00%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	89,837.98	102,199.69	0.02%
DE0001102457	DEGV 0.250 08/15/28 GERMANY	GOV	DE	EUR	AAA	982.60	1,117.80	0.00%
DE0001102473	DEGV 08/15/29 GERMANY	GOV	DE	EUR	AAA	0.91	1.04	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	282,174.33	321,001.52	0.07%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	543,280.12	618,035.48	0.13%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	AAA	110,200.81	125,364.45	0.03%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	7,680.92	8,737.82	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	2.16	2.46	0.00%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	44,596.08	50,732.50	0.01%
DE0001142131	DEGV PO STR 01/04/30 GERMANY	GOV	DE	EUR	AAA	340.67	387.54	0.00%
FI4000037635	FIGV 2.750 07/04/28 FINLAND	GOV	FI	EUR	AA1	47,915.72	54,508.92	0.01%
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	AA1	48,436.90	55,101.82	0.01%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0010371401	FRGV 4.000 10/25/38 FRANCE	GOV	FR	EUR	AA2	6,071,107.18	6,906,491.70	1.45%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	15.45	17.58	0.00%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	32,529.39	37,005.44	0.01%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	7,402.20	8,420.74	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	222,811.14	253,469.96	0.05%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	1,379.77	1,569.62	0.00%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	1,486.75	1,691.33	0.00%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	3,031.19	3,448.29	0.00%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	1,875,730.80	2,133,831.41	0.45%
FR0014009062	FRGV 1.250 05/25/38 FRANCE	GOV	FR	EUR	AA2	1,933,009.11	2,198,991.22	0.46%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	28.75	32.70	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	15,363.37	17,477.37	0.00%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	1,652,783.57	2,199,072.01	0.46%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	501,442.24	667,182.09	0.14%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	501,479.99	667,232.32	0.14%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	892,780.70	1,187,868.20	0.25%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	5,354,999.50	7,124,967.67	1.50%
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		24,195,362.91	27,524,645.53	5.79%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		24,195,350.74	27,524,631.70	5.79%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		24,194,393.92	27,523,543.22	5.79%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		24,195,362.33	27,524,644.88	5.79%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		7,690,420.36	8,748,622.42	1.84%
IT0003796171	POSTE ITALIANE ODSH POSTE ITALIANE	COM	IT	EUR		24,195,351.21	27,524,632.23	5.79%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		20,202,597.38	22,982,475.36	4.83%
IT0005090300	INWIT ODSH INWIT	COM	IT	EUR		3,699,967.82	4,209,083.49	0.88%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		4,604,600.41	5,238,193.56	1.10%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	156,744,665.68	1,088,428.71	0.23%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	126,249,245.54	876,669.73	0.18%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	74,684,203.52	518,604.13	0.11%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	140,162,997.62	973,286.27	0.20%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	118,256,290.93	821,166.97	0.17%
JP1051741QB7	JPGV 0.700 09/20/29 JAPAN	GOV	JP	JPY	A1	155,587,992.14	1,080,396.82	0.23%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,983,276,740.28	13,771,794.63	2.90%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	116,645,312.09	809,980.40	0.17%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	2,523,620.88	17,523.92	0.00%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	146,525,413.94	1,017,466.63	0.21%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	86,718,681.79	602,171.07	0.13%
JP1200851630	JPGV 2.100 03/20/26 JAPAN	GOV	JP	JPY	A1	86,682,829.81	601,922.11	0.13%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	112,707,259.29	782,634.72	0.16%

Collateral data - as at 28/04/2025

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JP1201321BC7	JPGV 1.700 12/20/31 JAPAN	GOV	JP	JPY	A1	1,972,153,541.71	13,694,555.58	2.88%
JP1201451D66	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	316,687,853.33	2,199,067.83	0.46%
JP1201661JA3	JPGV 0.700 09/20/38 JAPAN	GOV	JP	JPY	A1	1,972,129,469.85	13,694,388.43	2.88%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	2,078,665,017.58	14,434,167.03	3.03%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	618,197,389.76	4,292,738.03	0.90%
JP1201731L76	JPGV 0.400 06/20/40 JAPAN	GOV	JP	JPY	A1	3,544,175.29	24,610.61	0.01%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	93,150,882.16	646,836.01	0.14%
JP1300211610	JPGV 2.300 12/20/35 JAPAN	GOV	JP	JPY	A1	86,668,598.99	601,823.30	0.13%
JP1300221643	JPGV 2.500 03/20/36 JAPAN	GOV	JP	JPY	A1	21,892,176.97	152,018.40	0.03%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	112,797,750.54	783,263.08	0.16%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	77,063,617.44	535,126.69	0.11%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	48,752,608.67	338,536.17	0.07%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	84,248,188.38	585,016.06	0.12%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	86,681,879.42	601,915.52	0.13%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	86,692,801.15	601,991.36	0.13%
JP1742991R45	JPGV 07/14/25 JAPAN	GOV	JP	JPY	A1	86,681,467.46	601,912.65	0.13%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	537,791,399.79	3,734,402.04	0.79%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	1,933,088.08	2,199,081.06	0.46%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	67,440.03	76,719.78	0.02%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	1,651,484.25	1,878,728.54	0.40%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	739.37	841.11	0.00%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	0.92	1.05	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	136,101.42	154,828.98	0.03%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	2,040,445.72	2,040,445.72	0.43%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,038,362.97	2,038,362.97	0.43%
US03073E1055	CENCORA ODSH CENCORA	COM	US	USD	AAA	11,843,385.15	11,843,385.15	2.49%
US0494681010	ATLASSIAN US ODSH ATLASSIAN US	COM	US	USD	AAA	6,172,858.22	6,172,858.22	1.30%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	677,125.50	677,125.50	0.14%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	11,841,620.20	11,841,620.20	2.49%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	14,973.90	14,973.90	0.00%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	6,232,115.80	6,232,115.80	1.31%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	3,438,026.01	3,438,026.01	0.72%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	2,040,387.20	2,040,387.20	0.43%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	140,909.81	140,909.81	0.03%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	11,086,666.92	11,086,666.92	2.33%
US46266C1053	IQVIA HLDGS ODSH IQVIA HLDGS	COM	US	USD	AAA	3,771,110.53	3,771,110.53	0.79%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	7,924,977.74	7,924,977.74	1.67%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	2,040,146.11	2,040,146.11	0.43%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	97,546.91	97,546.91	0.02%

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US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	11,843,661.74	11,843,661.74	2.49%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	7,089.68	7,089.68	0.00%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	2,040,144.51	2,040,144.51	0.43%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	1,139,156.76	1,139,156.76	0.24%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	2,040,453.83	2,040,453.83	0.43%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	401,980.12	401,980.12	0.08%
US9113121068	UPS ODSH UPS	COM	US	USD	AAA	2,039,275.23	2,039,275.23	0.43%
US912797PL50	UST BILL 06/03/25 US TREASURY	GOV	US	USD	AAA	2,199,093.15	2,199,093.15	0.46%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	57,317.33	57,317.33	0.01%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	43,031.85	43,031.85	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	202.77	202.77	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	865,031.81	865,031.81	0.18%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	141,243.39	141,243.39	0.03%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	391,913.04	391,913.04	0.08%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	570,583.00	570,583.00	0.12%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	745,162.72	745,162.72	0.16%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	188,734.00	188,734.00	0.04%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	179,130.45	179,130.45	0.04%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	63.28	63.28	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	5,807.37	5,807.37	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	49.75	49.75	0.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	64.80	64.80	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	97.41	97.41	0.00%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	84.28	84.28	0.00%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	169.42	169.42	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	14,992.96	14,992.96	0.00%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	3,910,926.12	3,910,926.12	0.82%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	7,124,660.13	7,124,660.13	1.50%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	96.40	96.40	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	1,051,371.80	1,051,371.80	0.22%
US912810UB25	UST 4.625 05/15/44 US TREASURY	GOV	US	USD	AAA	984,188.99	984,188.99	0.21%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	58,963.39	58,963.39	0.01%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	783,253.21	783,253.21	0.16%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	48,271.95	48,271.95	0.01%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	91,874.01	91,874.01	0.02%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	187,519.01	187,519.01	0.04%
US9128286L99	UST 2.250 03/31/26 US TREASURY	GOV	US	USD	AAA	187,563.48	187,563.48	0.04%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	241,959.09	241,959.09	0.05%
US912828R366	UST 1.625 05/15/26 US TREASURY	GOV	US	USD	AAA	689,632.94	689,632.94	0.14%

Collateral data - as at 28/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912828U246	UST 2.000 11/15/26 US TREASURY	GOV	US	USD	AAA	60,871.88	60,871.88	0.01%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	294.49	294.49	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	93,353.28	93,353.28	0.02%
US912828XL95	UST 0.375 07/15/25 US TREASURY	GOV	US	USD	AAA	783,400.06	783,400.06	0.16%
US912828Y388	UST 0.750 07/15/28 US TREASURY	GOV	US	USD	AAA	667,125.19	667,125.19	0.14%
US912828YB05	UST 1.625 08/15/29 US TREASURY	GOV	US	USD	AAA	667,203.43	667,203.43	0.14%
US912828YU85	UST 1.625 11/30/26 US TREASURY	GOV	US	USD	AAA	301,609.21	301,609.21	0.06%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	431,144.42	431,144.42	0.09%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	2,306.73	2,306.73	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	529,305.13	529,305.13	0.11%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	15,096.27	15,096.27	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	2,977.00	2,977.00	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	532,298.53	532,298.53	0.11%
US91282CCR07	UST 1.000 07/31/28 US TREASURY	GOV	US	USD	AAA	1,032,211.26	1,032,211.26	0.22%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	229,382.80	229,382.80	0.05%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	228,965.91	228,965.91	0.05%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	542,390.20	542,390.20	0.11%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	853,565.87	853,565.87	0.18%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	2,193,271.76	2,193,271.76	0.46%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	276,221.38	276,221.38	0.06%
US91282CFB28	UST 2.750 07/31/27 US TREASURY	GOV	US	USD	AAA	159,369.36	159,369.36	0.03%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	670.03	670.03	0.00%
US91282CFF32	UST 2.750 08/15/32 US TREASURY	GOV	US	USD	AAA	3,674.14	3,674.14	0.00%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	783,374.33	783,374.33	0.16%
US91282CFT36	UST 4.000 10/31/29 US TREASURY	GOV	US	USD	AAA	101,102.89	101,102.89	0.02%
US91282CFW64	UST 4.500 11/15/25 US TREASURY	GOV	US	USD	AAA	1,225.91	1,225.91	0.00%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	1,012.96	1,012.96	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	652,475.46	652,475.46	0.14%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	1,779.95	1,779.95	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	10,900.04	10,900.04	0.00%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	4,304,491.41	4,304,491.41	0.91%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	359,792.09	359,792.09	0.08%
US91282CGV72	UST 3.750 04/15/26 US TREASURY	GOV	US	USD	AAA	199.69	199.69	0.00%
US91282CGX39	UST 3.875 04/30/25 US TREASURY	GOV	US	USD	AAA	6,315.57	6,315.57	0.00%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	AAA	44,946.50	44,946.50	0.01%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,217,208.75	1,217,208.75	0.26%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	661,582.25	661,582.25	0.14%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	2,839,940.77	2,839,940.77	0.60%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	13,331.53	13,331.53	0.00%

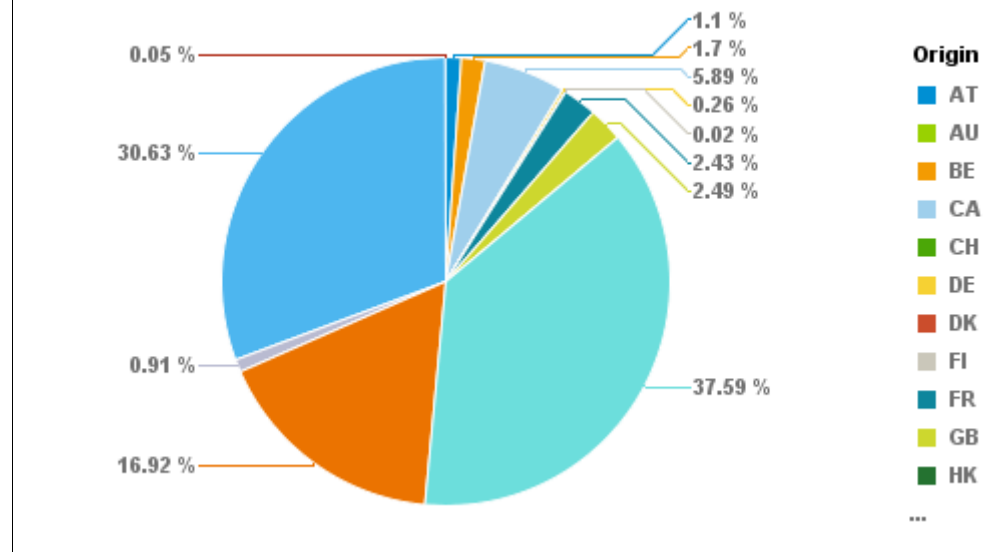
Collateral data - as at 28/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	13,261.32	13,261.32	0.00%
US91282CHX20	UST 4.375 08/31/28 US TREASURY	GOV	US	USD	AAA	692,174.24	692,174.24	0.15%
US91282CHX20	UST 4.375 08/31/28 US TREASURY	GOV	US	USD	AAA	4,098.89	4,098.89	0.00%
US91282CJB81	UST 5.000 09/30/25 US TREASURY	GOV	US	USD	AAA	783,415.75	783,415.75	0.16%
US91282CJF95	UST 4.875 10/31/28 US TREASURY	GOV	US	USD	AAA	12,889.98	12,889.98	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	431,789.06	431,789.06	0.09%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	6,436.14	6,436.14	0.00%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	40,012.90	40,012.90	0.01%
US91282CJM47	UST 4.375 11/30/30 US TREASURY	GOV	US	USD	AAA	103.55	103.55	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	206,037.69	206,037.69	0.04%
US91282CJT99	UST 4.000 01/15/27 US TREASURY	GOV	US	USD	AAA	175,144.45	175,144.45	0.04%
US91282CJV46	UST 4.250 01/31/26 US TREASURY	GOV	US	USD	AAA	229,561.17	229,561.17	0.05%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	101.33	101.33	0.00%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	685,175.38	685,175.38	0.14%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	1,088,060.79	1,088,060.79	0.23%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	371,449.25	371,449.25	0.08%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	302.18	302.18	0.00%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	28,586.93	28,586.93	0.01%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	148,467.55	148,467.55	0.03%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	42,497.30	42,497.30	0.01%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	11,257.41	11,257.41	0.00%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	177,776.14	177,776.14	0.04%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	6,145.95	6,145.95	0.00%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	66,011.79	66,011.79	0.01%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	19,662.57	19,662.57	0.00%
US91282CLB53	UST 4.375 07/31/26 US TREASURY	GOV	US	USD	AAA	203.04	203.04	0.00%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	147,941.62	147,941.62	0.03%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	97.70	97.70	0.00%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	804,902.07	804,902.07	0.17%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	566,274.18	566,274.18	0.12%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	982,910.06	982,910.06	0.21%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	7,254.64	7,254.64	0.00%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	791,884.42	791,884.42	0.17%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	592,998.41	592,998.41	0.12%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	AAA	102.60	102.60	0.00%
US91282CMB45	UST 4.000 12/15/27 US TREASURY	GOV	US	USD	AAA	160,500.34	160,500.34	0.03%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	98,662.76	98,662.76	0.02%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	980,436.96	980,436.96	0.21%
US91282CMS79	UST 3.875 03/15/28 US TREASURY	GOV	US	USD	AAA	7,351.54	7,351.54	0.00%

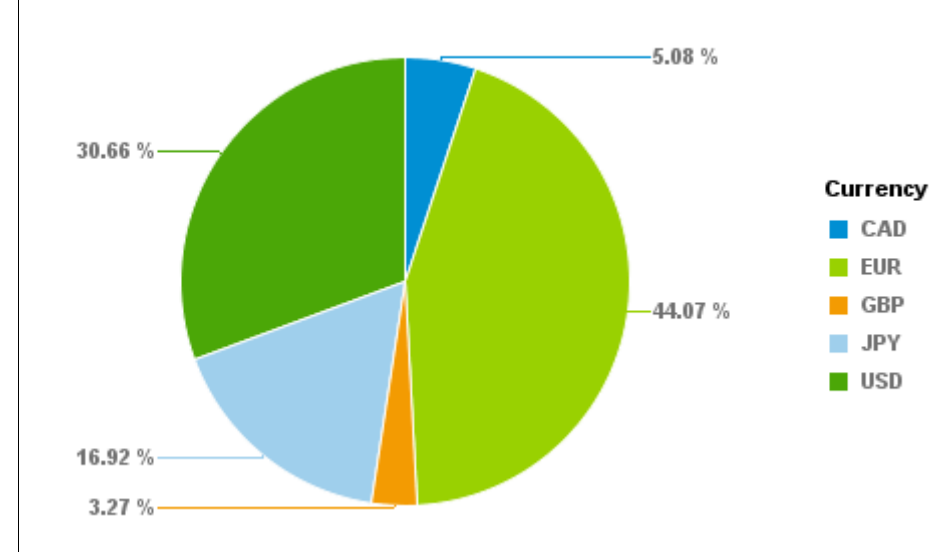
Collateral data - as at 28/04/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CMW81	UST 3.750 04/15/28 US TREASURY	GOV	US	USD	AAA	11,410.43	11,410.43	0.00%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	3,167,013.75	3,167,013.75	0.67%
XS2980761014	QUBPR 4.750 01/22/30 MTN QUEBEC PROVINCE	BND	CA	GBP	AAA	2,774,398.39	3,691,410.02	0.78%
	Unknown Company Description	UNK		EUR		207,498.96	236,050.83	0.05%
	Unknown Company Description	UNK		GBP		2,388.62	3,178.12	0.00%
						Total:	475,625,324.83	100.00%

Geographical allocation of collateral



Currency allocation of collateral



Counterparts

Number of counterparties with exposure exceeding 3% of the Fund's NAV

No.	Major Name	Market Value
1	BNP PARIBAS ARBITRAGE LONDON/PA	166,814,954.37

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	161,187,957.83
2	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	103,505,647.43
3	RBC EUROPE LIMITED (PARENT)	83,218,188.98
4	GOLDMAN SACHS INTERNATIONAL (PARENT)	36,834,927.98
5	MERRILL LYNCH INTERNATIONAL (PARENT)	33,383,126.86